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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2015

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 23/02/2015	Any day expiry		11.70030	11.70030		11.64920	11.64920		13.80	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	501.86030	0.50186	451.89510	0.45190	501.860	17.81	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.70390	11.70390		11.65280	11.65280		14.10	0.00	0	2,586.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.09950	0.00010	0.18630	0.00019	0.099	19.11	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	1.54500	0.00155	2.73800	0.00274	1.545	16.43	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	154.49550	0.15450	121.30280	0.12130	154.495	14.53	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.02450	0.00002	0.02880	0.00003	0.025	42.40	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.70570	11.70570		11.65460	11.65460		14.08	0.00	0	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.70750	11.70750		11.65650	11.65650		14.09	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	167.56090	0.16756	135.40020	0.13540	167.561	14.41	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	36.58550	0.03659	30.20280	0.03020	36.586	16.35	0.00	0	10,000.00
\$ / R	On 09/03/2015	Any day expiry		11.72630	11.72630		11.67520	11.67520		13.53	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	234.30750	0.23431	201.34350	0.20134	234.308	13.47	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.73200	11.73200		11.68080	11.68080		13.60	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.73950	11.73950		11.68830	11.68830		13.40	185,308,007.50	15,785	1,183,888.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.09300	0.00009	0.11200	0.00011	0.093	17.59	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.25340	0.00025	0.31640	0.00032	0.253	16.58	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.60550	0.00061	0.77540	0.00078	0.605	15.72	0.00	0	23,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.47290		0.00147		1.90180	0.00190	1.473	14.88	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	1.86630		0.00187		2.40520	0.00241	1.866	14.67	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	2.25400		0.00225		2.90040	0.00290	2.254	14.50	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	2.36270		0.00236		3.03910	0.00304	2.363	14.45	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	3.77560		0.00378		4.83600	0.00484	3.776	14.03	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	6.00330		0.00600		7.65260	0.00765	6.003	13.60	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	745.50330		0.74550	695.95260	0.69595		745.503	13.60	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	510.84510		0.51085	466.70950	0.46671		510.845	13.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	27.92570		0.02793	36.64870	0.03665		27.926	13.07	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	35.99390		0.03599	46.58820	0.04659		35.994	13.11	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	385.23670		0.38524	346.69910	0.34670		385.237	13.15	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	369.64220		0.36964	331.98380	0.33198		369.642	13.16	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	50.14220		0.05014	63.68380	0.06368		50.142	13.16	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	59.88400		0.05988	75.26110	0.07526		59.884	13.19	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	332.02060		0.33202	296.67110	0.29667		332.021	13.20	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	282.85570		0.28286	250.95670	0.25096		282.856	13.25	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	276.18340		0.27618	244.79280	0.24479		276.183	13.26	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	86.68340		0.08668	106.49280	0.10649		86.683	13.26	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	244.19240		0.24419	215.38260	0.21538		244.192	13.29	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	214.53850		0.21454	188.34320	0.18834		214.538	13.33	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	157.53080		0.15753	187.47700	0.18748		157.531	13.38	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	162.39000		0.16239	144.60650	0.14461		162.390	13.40	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	158.37760		0.15838	141.05610	0.14106		158.378	13.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	126.27250		0.12627	112.72240	0.11272		126.273	14.02	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	111.27930		0.11128	99.52400	0.09952		111.279	14.33	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	279.00150		0.27900	318.78030	0.31878		279.002	14.39	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	86.46490		0.08646	77.69950	0.07770		86.465	14.94	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	346.96490		0.34696	389.39950	0.38940		346.965	14.94	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	76.27960		0.07628	68.73900	0.06874		76.280	15.25	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	26.66740		0.02667	24.92330	0.02492		26.667	18.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	787.16740		0.78717	836.62330	0.83662		787.167	18.10	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	22.62750		0.02263	21.26920	0.02127		22.628	18.63	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	21.30890		0.02131	20.07250	0.02007		21.309	18.83	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	14.33660		0.01434	13.70000	0.01370		14.337	20.24	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	9.41750		0.00942	8.88310	0.00888		9.418	21.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.29920		0.00130	1.09830	0.00110		1.299	27.24	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.76030		11.76030	11.70900	11.70900			13.50	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.29460		0.00529	6.62950	0.00663		5.295	13.96	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	13.71380		0.01371	16.86210	0.01686		13.714	13.16	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	20.86770		0.02087	27.11690	0.02712		20.868	12.79	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	282.01840		0.28202	254.36900	0.25437		282.018	13.33	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	182.80960		0.18281	166.70920	0.16671		182.810	13.81	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	4.29210		0.00429	5.14610	0.00515		4.292	31.32	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.76970		11.76970	11.71840	11.71840			13.40	0.00	0	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	30.64020		0.03064	38.85600	0.03886		30.640	12.70	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	87.87350		0.08787	82.39730	0.08240		87.874	15.86	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.82100		11.82100	11.76960	11.76960			13.47	0.00	0	2,709.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	14.48660		0.01449	16.92520	0.01693		14.487	12.92	0.00	0	300.00

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\$ / R	On 28/04/2015	Any day expiry	11.15	Put	42.55080	0.04255	49.40370	0.04940	42.551	12.28	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	215.65800	0.21566	203.34000	0.20334	215.658	14.36	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	19.79210	0.01979	20.86870	0.02087	19.792	30.17	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.84990	11.84990	11.79860	11.79860		13.61	94,796,000.00	8,000	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.85380	11.85380	11.84950	11.84950		13.62	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.87740	11.87740	11.82600	11.82600		13.63	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	24.05730	0.02406	27.13240	0.02713	24.057	12.62	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	35.37700	0.03538	40.26140	0.04026	35.377	12.45	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	60.73240	0.06073	69.54870	0.06955	60.732	12.21	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	328.74920	0.32875	311.71580	0.31172	328.749	13.83	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	233.36590	0.23337	223.20410	0.22320	233.366	15.13	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	37.90630	0.03791	37.44750	0.03745	37.906	29.97	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.90350	11.90350	11.85170	11.85170		13.84	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.90950	11.90950	11.85760	11.85760		13.86	809,905,547.50	68,005	180,674.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	24.82480	0.02482	27.82510	0.02783	24.825	12.66	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	26.22360	0.02622	29.38060	0.02938	26.224	12.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	30.01820	0.03002	33.59390	0.03359	30.018	12.60	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	47.74740	0.04775	53.19430	0.05319	47.747	12.46	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	50.16670	0.05017	55.85970	0.05586	50.167	12.44	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	709.67500	0.70968	671.84040	0.67184	709.675	12.20	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	589.18220	0.58918	556.69950	0.55670	589.182	12.70	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	576.84560	0.57685	544.96740	0.54497	576.846	12.76	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	167.34560	0.16735	187.36740	0.18737	167.346	12.76	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	518.28640	0.51829	489.43820	0.48944	518.286	13.03	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	490.93990	0.49094	463.59500	0.46359	490.940	13.17	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	250.31020	0.25031	239.87910	0.23988	250.310	15.45	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	196.96180	0.19696	190.05830	0.19006	196.962	16.48	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	185.16970	0.18517	179.00230	0.17900	185.170	16.76	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	136.55880	0.13656	133.32560	0.13333	136.559	18.22	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	115.20270	0.11520	112.87710	0.11288	115.203	19.04	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	96.42610	0.09643	95.12070	0.09512	96.426	19.90	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.93750	11.93750	11.88530	11.88530		14.04	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	34.33310	0.03433	38.08600	0.03809	34.333	12.52	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	79.70660	0.07971	87.61030	0.08761	79.707	12.35	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	246.15900	0.24616	236.81850	0.23682	246.159	16.01	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	48.69150	0.04869	45.84130	0.04584	48.691	29.17	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.00370	12.00370	11.95040	11.95040		14.17	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	44.03100	0.04403	48.02250	0.04802	44.031	12.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	94.61210	0.09461	102.24590	0.10225	94.612	12.31	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	265.40790	0.26541	256.26250	0.25626	265.408	16.74	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	65.04890	0.06505	64.05720	0.06406	65.049	28.42	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.06180	12.06180	12.00770	12.00770		14.27	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	52.80100	0.05280	55.11340	0.05511	52.801	12.37	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	105.18820	0.10519	112.96100	0.11296	105.188	12.26	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	274.67160	0.27467	266.51390	0.26651	274.672	17.42	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.55660	0.07256	71.53860	0.07154	72.557	27.88	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.08990	12.08990	12.03540	12.03540		14.39	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.09790	12.09790	12.04330	12.04330		14.37	5,008,530.60	414	28,069.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	39.98600		0.03999		41.65310	0.04165	39.986	12.85	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,540.31700		1.54032	1,487.50510	1.48751	1,540.317	12.76	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	78.05620		0.07806	84.48490	0.08448	78.056	12.11	0.00	0	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,179.27930		1.17928	1,131.33690	1.13134	1,179.279	12.12	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	81.37930		0.08138	88.03690	0.08804	81.379	12.12	0.00	0	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	120.61070		0.12061	129.84660	0.12985	120.611	12.20	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	142.09760		0.14210	152.65080	0.15265	142.098	12.24	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	202.39590		0.20240	221.20070	0.22120	202.396	12.33	0.00	0	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	219.28520		0.21929	239.13970	0.23914	219.285	12.47	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	743.85200		0.74385	710.67820	0.71068	743.852	12.67	0.00	0	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	559.31710		0.55932	536.05640	0.53606	559.317	14.03	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	402.91640		0.40292	388.56650	0.38857	402.916	15.72	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	291.39370		0.29139	283.24830	0.28325	291.394	17.56	0.00	0	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	244.06510		0.24407	237.97870	0.23798	244.065	18.63	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	182.85130		0.18285	179.73210	0.17973	182.851	20.36	0.00	0	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	161.23670		0.16124	159.12890	0.15913	161.237	21.23	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	148.21400		0.14821	148.89110	0.14889	148.214	22.19	0.00	0	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.12600		12.12600	12.07100	12.07100		14.49	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	60.39860		0.06040	62.18500	0.06218	60.399	12.29	0.00	0	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	112.74250		0.11274	122.01190	0.12201	112.743	12.12	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	177.15270		0.17715	188.23520	0.18824	177.153	12.31	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	283.78150		0.28378	276.65240	0.27665	283.782	18.12	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	201.31480		0.20131	197.84380	0.19784	201.315	20.20	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.03240		0.08603	82.61400	0.08261	86.032	27.55	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.18620		12.18620	12.13030	12.13030		14.57	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	66.62810		0.06663	69.83450	0.06983	66.628	12.21	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	118.35520		0.11836	128.44070	0.12844	118.355	11.99	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	292.05550		0.29206	285.11330	0.28511	292.055	18.73	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	102.51030		0.10251	100.78370	0.10078	102.510	27.23	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.24230		12.24230	12.18540	12.18540		14.65	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	71.51030		0.07151	75.50840	0.07551	71.510	12.14	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	121.48500		0.12149	132.75910	0.13276	121.485	11.85	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	298.68700		0.29869	291.98360	0.29198	298.687	19.31	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	104.00890		0.10401	98.78150	0.09878	104.009	27.18	0.00	0	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.26810		12.26810	12.21060	12.21060		14.62	0.00	0	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.27410		12.27410	12.21650	12.21650		14.61		20,865,970.00	1,700	41,363.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	89.17410		0.08917	94.94330	0.09494	89.174	11.81	0.00	0	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,413.27410		1.41327	1,361.44330	1.36144	1,413.274	11.81	0.00	0	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,369.20500		1.36921	1,317.77420	1.31777	1,369.205	11.73	0.00	0	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,209.97490		1.20997	1,165.51140	1.16551	1,209.975	11.86	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,066.72370		1.06672	1,025.85050	1.02585	1,066.724	12.15	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	266.06630		0.26607	287.58570	0.28759	266.066	12.45	0.00	0	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.58230		0.45558	443.48700	0.44349	455.582	16.86	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	435.91290		0.43591	424.69260	0.42469	435.913	17.14	0.00	0	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	417.61780		0.41762	407.20680	0.40721	417.618	17.43	0.00	0	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	378.69420		0.37869	369.57920	0.36958	378.694	18.12	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	268.16500		0.26817	263.42060	0.26342	268.165	20.53	0.00	0	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.29390		12.29390	12.23590	12.23590		14.73	0.00	0	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	73.70490	0.07370	80.66810	0.08067	73.705	11.98	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	124.38350	0.12438	135.88550	0.13589	124.384	11.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	302.46650	0.30247	296.71360	0.29671	302.467	19.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	102.66280	0.10266	100.78110	0.10078	102.663	26.94	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.39910	12.39910	12.33890	12.33890		14.90	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	270.21800	0.27022	295.87610	0.29588	270.218	12.33	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	303.83940	0.30384	306.63460	0.30663	303.839	23.47	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.45600	12.45600	12.39580	12.39580		15.04	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.46220	12.46220	12.40200	12.40200		15.04	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.64150	12.64150	12.58140	12.58140		15.55	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.64970	12.64970	12.58960	12.58960		15.55	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.84340	12.84340	12.78340	12.78340		15.90	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.85170	12.85170	12.79170	12.79170		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.02890	13.02890	12.96900	12.96900		16.17	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.03920	13.03920	12.97930	12.97930		16.17	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.73950	11.73950	11.68830	11.68830		13.40	199,571.50	17	1,914.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	48,462.55180	0.48463	44,145.95280	0.44146	48,462.552	13.06	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.90950	11.90950	11.85760	11.85760		13.86	119,095.00	10	179.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.09790	12.09790	12.04330	12.04330		14.37	0.00	0	161.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.27410	12.27410	12.21650	12.21650		14.61	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.10700	18.10700	17.93200	17.93200		11.44	90,535.00	5	36,004.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	5.75830	0.00576	8.10420	0.00810	5.758	14.88	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	9.56650	0.00957	13.84520	0.01385	9.566	13.34	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	41.62580	0.04163	72.75300	0.07275	41.626	11.97	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	107.52190	0.10752	72.77200	0.07277	107.522	12.06	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	25.19520	0.02520	19.11640	0.01912	25.195	13.12	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	15.76230	0.01576	12.28890	0.01229	15.762	14.18	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	8.28150	0.00828	6.69140	0.00669	8.281	15.83	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.35750	18.35750	18.18010	18.18010		13.44	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.64070	18.64070	18.45910	18.45910		14.17	223,688.40	12	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.91170	18.91170	18.72450	18.72450		14.42	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09843	0.09843	0.09832	0.09832		16.17	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09997	0.09997	0.09987	0.09987		15.62	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10172	0.10172	0.10159	0.10159		15.07	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.28990	13.28990	13.28060	13.28060		13.48	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	0.22530	0.00023	0.20390	0.00020	0.225	24.00	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,120.32530	1.12033	1,129.60390	1.12960	1,120.325	24.00	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.33670	13.33670	13.32740	13.32740		12.89	93,356.90	7	84,799.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	4.94690	0.00495	5.49240	0.00549	4.947	13.47	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	515.05690	0.51506	508.18470	0.50818	515.057	12.40	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	56.47200	0.05647	60.51230	0.06051	56.472	12.55	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	220.13750	0.22014	228.83040	0.22883	220.138	13.12	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	522.32560	0.52233	532.84140	0.53284	522.326	14.96	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	699.62800	0.69963	710.25540	0.71026	699.628	15.88	0.00	0	12,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	717.99130	0.71799	728.61120	0.72861	717.991	15.98	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	934.06250	0.93406	944.52070	0.94452	934.063	17.14	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	3.39720	0.00340	3.68940	0.00369	3.397	19.79	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	2.91010	0.00291	3.15500	0.00316	2.910	19.86	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	1.55390	0.00155	1.66780	0.00167	1.554	20.12	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	1.41290	0.00141	1.51350	0.00151	1.413	20.16	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	1.28440	0.00128	1.37300	0.00137	1.284	20.20	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	1.24410	0.00124	1.32900	0.00133	1.244	20.22	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	1.09500	0.00110	1.16630	0.00117	1.095	20.27	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.51920	13.51920	13.50990	13.50990		13.11	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	158.01380	0.15801	162.47990	0.16248	158.014	16.12	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.54640	13.54640	13.53670	13.53670		13.29	13,641,224.80	1,007	99,711.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	69.96630	0.06997	71.80670	0.07181	69.966	11.98	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	321.08240	0.32108	329.28810	0.32929	321.082	12.98	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	320.60920	0.32061	322.15340	0.32215	320.609	14.03	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	89.87540	0.08988	93.94080	0.09394	89.875	19.00	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.78380	13.78380	13.77190	13.77190		13.72	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.01520	14.01520	14.00050	14.00050		13.94	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	627.95670	0.62796	637.90620	0.63791	627.957	13.65	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	276.25380	0.27625	275.45060	0.27545	276.254	20.14	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.84240	14.84240	14.82850	14.82850		15.29	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			560.84400	560.84400	564.02400	564.02400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			460.77400	460.77400	462.02700	462.02700			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.31100	468.31100	469.59400	469.59400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			548.84900	548.84900	551.94400	551.94400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			557.82700	557.82700	560.98400	560.98400			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			501.23800	501.23800	503.45500	503.45500			1,092,698,840.00	218	588.00
ALBI	On 06/08/2015	Index Future			509.43700	509.43700	511.70100	511.70100			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			518.00100	518.00100	520.30300	520.30300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.12870	9.12870	9.11220	9.11220		16.12	374,276.70	41	8,180.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	99.38600	0.09939	113.91220	0.11391	99.386	16.10	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	337.76620	0.33777	358.28500	0.35828	337.766	17.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	22.64810	0.02265	25.91710	0.02592	22.648	18.09	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	3.39160	0.00339	4.81790	0.00482	3.392	19.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.21070	9.21070	9.19400	9.19400		15.12	0.00	0	11,496.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	49.93770	0.04994	54.69330	0.05469	49.938	14.93	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	94.89490	0.09489	103.02390	0.10302	94.895	14.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	209.39050	0.20939	223.36510	0.22337	209.390	14.94	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	339.71770	0.33972	339.38970	0.33939	339.718	15.07	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	206.90440	0.20690	209.29060	0.20929	206.904	15.91	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	166.82200	0.16682	169.69960	0.16970	166.822	16.30	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.31080		9.31080		9.29330	9.29330		13.60	93,108.00	10	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.40920		9.40920		9.38890	9.38890		13.60	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.42320		9.42320		9.41090	9.41090		10.58	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.55080		9.55080		9.53800	9.53800		12.95	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	130.42720		130.42720		114.26640	114.26640			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	277.14000		277.14000		271.79000	271.79000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.46490		12.46490		12.55370	12.55370		14.07	0.00	0	3,067.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.70480		12.70480		12.79530	12.79530		14.62	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86510		1.86510		1.85630	1.85630		13.12	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87490		1.87490		1.86550	1.86550		13.18	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.79460		1.79460		1.79380	1.79380		14.72	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.82750		1.82750		1.82660	1.82660		14.87	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86580		1.86580		1.86460	1.86460		14.46	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	122.57040		122.57040		122.60993	122.60993			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.60720		124.60720		124.65104	124.65104			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	9.23798		85.94014		9.16893	86.47732			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.30854		87.36114		9.23701	87.90999			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.37601		85.02685		9.30229	85.58512			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	497.37600		497.37600		499.53400	499.53400			39,790,080.00	8	453.00

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	505.51200		505.51200		507.71500	507.71500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	514.01000		514.01000		516.25000	516.25000			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.64374		118.64374		118.79217	118.79217			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.43929		119.43929		119.59353	119.59353			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	125.67558		125.67558		125.71959	125.71959			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.44095		126.44095		126.48908	126.48908			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	126.23873		126.23873		126.28323	126.28323			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.33657		128.33657		128.38521	128.38521			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	134.79122		134.79122		134.83741	134.83741			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.55866		135.55866		135.60938	135.60938			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	225.12400		225.12400		225.36900	225.36900			0.00	0	1,076.00
IGOV	On 06/08/2015	Index Future	228.82500		228.82500		229.07800	229.07800			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.69000		232.69000		232.94700	232.94700			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.61300		609.61300		610.41500	610.41500			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.61600		619.61600		620.43300	620.43300			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.13000		93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.13000		93.87000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.18000		93.82000		6.15000	93.85000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.20000		93.80000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.29000		93.71000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.45000		93.55000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.63000		93.37000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.77000		93.23000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.96000		93.04000		6.83000	93.17000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.04000		92.96000		6.94000	93.06000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12810		0.12810		0.12720	0.12720			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12630		0.12630		0.12580	0.12580			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05800		0.05800		0.05680	0.05680		21.17	0.00	0	19,706.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.05290		0.05290		0.05000	0.05000			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04710		0.04710		0.04650	0.04650			0.00	0	81,573.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13600		1.13600		1.14020	1.14020			0.00	0	337.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.13740		1.13740		1.14160	1.14160			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
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13940		1.13940		1.14350	1.14350			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14190		1.14190		1.14600	1.14600			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			7.73044		125.05410		7.64449	125.79886		7.74	60,776,292.60	486	33,734.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,590.36000		3.59036		3,008.50000	3.00850	3,590.360	7.62	434,433.56	121	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,268.73000		3.26873		2,710.68000	2.71068	3,268.730	7.64	558,952.83	171	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,963.84000		2.96384		2,431.15000	2.43115	2,963.840	7.66	358,624.64	121	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,504.84000		1.50484		1,143.97000	1.14397	1,504.840	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.77016		121.82341		7.68062	122.58427		7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	262.22000		0.26222		188.66000	0.18866	262.220	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.80347		123.85159		7.71063	124.62566		7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	496.84000		0.49684		410.46000	0.41046	496.840	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.81945		120.79586		7.72299	121.58589		7.65	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			288.55705		288.55705		289.07618	289.07618			0.00	0	861.00
R197	On 06/08/2015	Bond Future			287.24633		287.24633		287.78238	287.78238			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			236.54803		236.54803		237.14354	237.14354			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.23582		237.23582		237.84744	237.84744			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			7.47817		103.10537		7.39702	103.58483		6.06	141,254,356.90	1,370	9,568.00
R2023	On 06/08/2015	Bond Future			7.51397		104.80979		7.42866	105.30030		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	39.45000		0.03945		29.70000	0.02970	39.450	6.27	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			6.71033		104.57233		6.64637	104.71195		1.95	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.71581		106.30140		6.64180	106.44659		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.70089		103.90340		6.61596	104.05144		1.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.13873		101.03453		8.06872	101.62664			5,051,726.50	50	5,775.00
R2030	On 06/08/2015	Bond Future			8.18593		98.69620		8.11332	99.30131			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 07/05/2015	Bond Future			8.29337		100.54162		8.23888	101.03250			301,624.86	3	18.00
R2032	On 06/08/2015	Bond Future			8.33973		102.20439		8.28327	102.70650			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.38146		99.74947		8.32329	100.26047			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			8.35659		103.77629		8.30205	104.32715			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.40261		101.23289		8.34622	101.79594			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.44037		102.91853		8.38243	103.49147			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			6.95554		106.39345		6.88793	106.61070		2.93	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.98465		104.11572		6.91016	104.33977		2.93	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	23.17000		0.02317		16.67000	0.01667	23.170	3.14	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.99871		105.84895		6.91737	106.07717		2.77	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			8.43477		105.80789		8.38533	106.35708			2,645,197.25	25	9,494.00
R2044	On 06/08/2015	Bond Future			8.47923		103.17286		8.42816	103.73434			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.51587		104.89082		8.46347	105.46206			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			8.41533		105.42486		8.36586	105.99384			16,657,127.88	158	31,478.00
R2048	On 06/08/2015	Bond Future			8.45506		107.16768		8.40403	107.74924			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.49255		104.51954		8.44020	105.11111			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			7.11038		102.87608		7.03842	103.15975		3.86	25,307,515.68	246	35,334.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,501.33000		2.50133		2,747.50000	2.74750	2,501.330	4.10	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.14551		100.93387		7.06784	101.22537		3.85	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,767.75000		1.76775		1,955.25000	1.95525	1,767.750	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.16447		102.61429		7.08141	102.91101		3.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,828.86000		1.82886		2,041.59000	2.04159	1,828.860	3.79	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			7.22924		98.49946		7.15783	98.83302		4.89	119,282,846.06	1,211	62,199.00
R208	On 06/08/2015	Bond Future			7.26153		100.12834		7.18555	100.47052		4.74	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	24.50000		0.02450		18.53000	0.01853	24.500	5.06	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.28542		98.39447		7.20516	98.74274		4.69	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	209.57000		0.20957		175.87000	0.17587	209.570	5.00	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.30717		80.46657		8.24748	80.96497		12.47	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	47.76000		0.04776		45.46000	0.04546	47.760	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,888.04000		1.88804	1,550.57000	1.55057		1,888.040	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.34744		81.79726		8.28588	82.30649		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	122.11000		0.12211	99.88000	0.09988		122.110	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.38347		80.01022		8.32030	80.52825		12.50	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			175.24924		175.24924		175.31235	175.31235			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.16108		178.16108		178.23028	178.23028			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			131.91551		131.91551		132.06518	132.06518			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.47514		132.47514		132.63103	132.63103			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			137.41347		137.41347		137.54914	137.54914			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.90517		137.90517		138.04694	138.04694			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			8.19394		90.89706		8.12913	91.42542		10.60	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.23632		92.39968		8.16926	92.93962		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.27638		90.39204		8.20735	90.94127		10.56	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			8.34922		81.80904		8.29463	82.29511		13.25	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.38754		83.16143		8.33129	83.65800		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.42364		81.25334		8.36596	81.75852		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.45018		82.72600		8.39092	83.24164		12.99	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

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/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	20,898.49000		20,898.49000		20,831.53000	20,831.53000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.74610		4.74610		4.73810	4.73810		9.67	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.71930		4.71930		4.71230	4.71230		11.10	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.64680		1.64680		1.68670	1.68670			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56250		1.56250		1.69310	1.69310			0.00	0	0.00

Total for Derivatives : **2,635,836,530.66** **99,201** **4 268 548.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.97488			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.73500		103.41566		6.73500	103.35925			134,700,000,000.00	20,000,000	10,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.19824			0.00	0	120,000,000.00
AA05	On 22/03/2019	Spot Bond	8.03000		108.16967		8.03000	108.09911			3,533,200,000,000.00	440,000,000	720,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.76151			0.00	480,000,000	240,000,000.00
AA07	On 15/04/2021	Spot Bond	8.58500		107.64529		8.58500	107.57074			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.75000		10.00000	105.66700			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.86554			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.93782			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.89500		100.25725		8.89500	100.18497			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.50188		100.00000	9.43067			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.80901		10.84000	102.71912			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.92483		100.00000	10.85790			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.85500		103.42841		6.85500	103.37052			50,827,083,000,000.00	7,414,600,000	3,827,300,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.88515			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.25500		107.13951		8.25500	107.06771			1,155,700,000,000.00	140,000,000	570,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39000	125.68876		2.39000	272.17162			812,600,000,000.00	340,000,000	230,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91658			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.77369			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34809			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.40126			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.43657			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.82663			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.62241			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31281			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.03673		100.00000	96.28061			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13000	173.32468		2.13000	173.29442			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.07365		2.76000	164.03673			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.87699		2.17000	174.84589			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.87778		1.82000	186.84987			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.60125	80.67283		7.60125	80.62427			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.60125	80.67283		7.60125	80.62427			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.62000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30498			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.35000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.50000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.97000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.55000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.98000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91786			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78062			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.64000			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	91.97000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.73000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05862			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02500	109.45930		7.02500	109.39669			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.77286			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.17000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	89.67000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.74000	93.72737		2.74000	107.64355			219,200,000,000.00	80,000,000	40,000,000.00
ABN62	On 31/03/2028	Spot Bond	2.49500	102.20868		2.49500	161.26887			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36500	117.11695		2.36500	214.74750			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	88.45000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.96500	93.05389		8.96500	92.98629			12,730,300,000,000.00	1,420,000,000	710,000,000.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.99000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.13090			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.36500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.88128		9.63000	107.79768			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79000			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	9.00500		112.56248		9.00500	112.48079			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.29000		95.43911		8.29000	95.37524			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.36000			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	9.10000		111.83259		9.10000	111.75059			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.55216			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.39343			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.75500		110.02214		7.75500	109.95279			620,400,000,000.00	80,000,000	1,676,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.29500		108.89605		8.29500	108.82313			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.89500		102.84829		6.89500	102.79077			275,800,000,000.00	40,000,000	20,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.38000		101.11713		8.38000	101.04875			502,800,000,000.00	60,000,000	807,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.20000		101.19448		9.20000	101.11907			9,568,000,000,000.00	1,040,000,000	1,980,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.29500		106.18835		7.29500	106.12531			992,120,000,000.00	136,000,000	68,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		217.79573		2.20000	275.89743			88,000,000,000.00	40,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond		2.00000	126.16536		2.00000	128.95806			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.26000	128.91093		2.26000	131.47586			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00649		100.00000	0.00644			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	93.31818		100.00000	92.61655			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.18500	107.19966		11.18500	107.10303			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00031			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.45893		100.00000	6.41106			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00034			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00075			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	38.49821		100.00000	38.21291			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00029			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.25044		11.00000	68.19193			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	38.49821		100.00000	38.21291			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	101.43058			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.56599			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.37018			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.41099			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.42895			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48482			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48749			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48749			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48216			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.34614			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.17645			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38653			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.42710			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.44337			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.41074			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.33755			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.78000	106.35176		8.78000	106.47536			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.57563			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.21685			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	88.40586			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.78117			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.86216			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.37010			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34303			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.77414			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34169			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48008			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.92924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.83700	10.00000	106.75300				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.48990				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.51034				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.37501				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	102.37632				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.21845				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.19065				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.24461				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.34583				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.28865				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.22335				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.24134				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		104.39323	10.23000	104.30695				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.25914				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.23153				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	120.00367				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.97000		104.64551	8.97000	104.56985				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.34086				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.03520	1.75000	117.13860				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.27786				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.24279				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31317				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.35375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.27257				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.52439				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80870				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.87677				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25795				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.31240				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.34564				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.31222				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.38144				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.40266				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.54359				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.77774				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.40764				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.40764				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48352				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.32129				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48779				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.27827				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48352				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.43293				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.43540				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.41866				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.45146				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	130.36810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24008			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22870			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.25957			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.28042			0.00	0	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.31317			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.24170			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24008			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.35543			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.72064			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.41791			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.47159			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.84311			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56796			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.70768			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	21.23608		100.00000	21.07694			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	14.27667		100.00000	14.17088			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.93880			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.67845			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.74338			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.82983			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.64863			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.54000	101.24937		7.54000	101.18763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.82862			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.96008			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.34000	104.61894		8.34000	104.54812			667,200,000,000.00	80,000,000	3,068,100,000.00
AIR02	On 30/04/2023	Spot Bond	9.10000	118.35430		9.10000	118.26753			1,729,000,000,000.00	190,000,000	95,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.98500	108.82172		6.98500	108.75982			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.70500	105.59015		8.70500	105.51561			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.14275		100.00000	15.04188			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.48500	106.45660		9.48500	106.37488			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74500	165.77156		2.74500	165.73432			329,400,000,000.00	120,000,000	60,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.63273			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42170			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	78.15846		100.00000	77.65957			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14770			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23413			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	101.27903			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.71588			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19753			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	101.28864			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53428			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.82677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	110.90500				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	94.14000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.70438				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	92.99362				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.61500	130.32345	2.61500	233.68996				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	106.00295				0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	107.21076				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.86513				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	90.58237				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.55357				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.35392				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.21805				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.63000	163.32107	2.63000	206.88323				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	30.39019	100.00000	30.18775				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.62140	100.00000	18.48340				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.72879	100.00000	18.59000				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	18.24551	100.00000	18.11030				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.39274				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.14255				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.08010				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond	8.44000	108.03676		8.44000	107.96317			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.36541			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.68558			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.12499			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.87846			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.86500	105.16689		8.86500	105.09174			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.26500	107.15900		7.26500	107.09600			406,840,000,000.00	56,000,000	472,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	56.39808		100.00000	55.98014			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.76039			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.35500	107.55753		8.35500	107.48500			501,300,000,000.00	60,000,000	30,000,000.00
BAYA01	On 31/03/2016	Spot Bond	10.71537	103.75261		10.71537	102.82475			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87425	102.06005		10.87425	101.79314			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88193	102.03395		10.88193	101.78783			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52687			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.88982	101.96439		10.88982	101.78087			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.38778	102.62911		11.38778	102.58304			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56144			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.56144			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.56151			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.96537	101.68236		10.96537	101.55204			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.92909	102.96829		10.92909	101.91820			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87425	102.06005		10.87425	101.79314			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.77647	102.49219		10.77647	102.13385			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.92771	98.37442		9.92771	101.81601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.48544			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46377			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.46377			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	9.15780		104.12617		9.15780	103.06035			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.13000		101.58036		11.13000	101.47976			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42277			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.05500		75.31207		11.05500	99.58130			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	101.35422			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.64436		9.28000	101.30813			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.44327			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.84000		74.01178		10.84000	99.57851			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.40227			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.43645			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.43645			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	101.38585			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.45751			0.00	0	500,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.45751			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.38858			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.45760				0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07057				0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14675				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.71537	104.16086	13.71537	103.22760				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.85565	102.99385	14.85565	102.93751				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.71779	103.04111	13.71779	102.50560				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.87913				0.00	0	200,000,000.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	101.87913				0.00	0	300,000,000.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	101.87913				0.00	0	700,000,000.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.94697				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.64114				0.00	0	600,000,000.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.69976	100.00000	27.54240				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.36758	100.00000	21.20924				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.44690	100.00000	19.30279				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.00425	100.00000	11.91530				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.02233	100.00000	11.93224				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.51372	100.00000	14.40616				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.57589	100.00000	12.48270				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.60590				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.59394				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.82423				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.87199				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.06953	100.00000	9.00231				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.06953	100.00000	9.00231				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		98.91599		100.00000	99.72678			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000		4,390,000,000,000,000.00	43,900,000,000	43,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.10000		103.45217		2.10000	180.02640			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.62000		103.28776		7.62000	167.56927			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.62000		97.32026		7.62000	167.83186			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.00500		103.76347		8.00500	103.69637			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	7.44000		102.04746		7.44000	101.98570			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42914			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63050			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64267			0.00	0	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68323			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72376			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83679			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.56179		100.00000	35.29826			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	100.44308			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45157			0.00	0	80,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45440			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48834			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.25731	100.00000	22.09237				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.25731	100.00000	22.09237				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	101.43579				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.46318				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.90500		105.57302	7.90500	105.50522				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.54534				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.69124				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.96557	100.00000	15.84725				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.96557	100.00000	15.84725				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.02390				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.53000		104.66860	10.53000	103.82076				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.38699				0.00	240,000,000	120,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.59459	10.11500	99.97565				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.31438				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		61.01682	100.00000	60.67019				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.82060				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.69735				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.15000		71.15181	8.15000	103.78972				0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	97.83072				0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	98.66054				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.94979				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	99.94123				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.94521				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94250			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.93757			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.91705			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.89041			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	95.46492		100.00000	94.72488			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60427			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.62120			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.53664			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.37433			0.00	0	0.00
BTC009		On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93189			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.77006			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89642			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.61251			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.58722			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.53222			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.38886			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.18058			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.07698			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.04273			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.29520			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.97365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.93505			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.89960			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.69054			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	100.00000	81.29176		100.00000	80.75221		6,760,000,000,000,000.00	67,600,000,000	34,300,000,000.00	
BTC029	On 21/05/2015	Spot Bond	100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	100.00000	79.86871		100.00000	100.00000			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.26760		100.00000	28.05812			0.00	0	6,100,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.35114			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.01991			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.05500	112.10022		9.05500	112.01798			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.55475			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.06500	104.75814		9.06500	104.68119			0.00	0	2,242,800,000.00
CBL12	On 06/09/2018	Spot Bond	12.04000	103.28418		12.04000	103.18416			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.95658			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.94000	99.48636		11.94000	99.39079			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07070			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.94500	103.48567		8.94500	103.41064			0.00	0	200,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.14879			0.00	0	50,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.94000	97.00334		11.94000	96.91168			0.00	0	1,240,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.85971			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.84968			0.00	70,000,000	27,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.29594			0.00	8,000,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL22	On 06/05/2020	Spot Bond	9.61500	98.05588		9.61500	97.97959			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.47000	119.69753		9.47000	119.60628			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.75000	113.53224		9.75000	113.44319			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.63000	121.73246		8.63000	121.64725			0.00	0	400,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.31379			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.25500	105.69727		11.25500	105.60140			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.96117			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.11008			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83680		10.00000	106.75310			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26096			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.56587			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.67691			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27645			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.96806			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25051			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29863			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35405			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	100.00070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00068			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00078			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.37021			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.95342			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.45447		10.11000	101.37158			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96468			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.01303		2.76000	120.98600			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.21894		3.14000	120.81015			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.88840		8.25000	103.93913			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.96000		129.16786		2.96000	123.27663			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.72381		2.40000	121.90401			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.91479			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.23500		103.43205		8.23500	103.36328			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66866			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68484			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.28500		103.51968		8.28500	103.45045			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.28500		103.51968		8.28500	103.45045			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.33500		102.35402		8.33500	102.28516			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40286			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.54320			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.83700		10.00000	106.75300			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.83700		10.00000	106.75300			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.08536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92286			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.91772			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	99.97517		9.35000	99.90072			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	99.97517		9.35000	99.90072			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90339			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.90312			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	101.38228			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13752			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15512			0.00	0	600,000,000.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15605			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13752			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.13752			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.17089			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.02717			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.66087			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.12382			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.12382			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.12382			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.57172			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.77000	106.95186		8.77000	106.87581			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59058			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63975			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63182			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69252			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.94184			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.88340			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.85856			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.73646			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55626			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.37091			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19404			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25632			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.57534			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.24648			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53690			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.32781			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.53739			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11750			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31341			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18046			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49588			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14189			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.27639			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	136.60406			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.71880			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.05874			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	136.00247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	135.41957			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09476			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.24500	98.93255		10.24500	98.85066			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.76500	100.60929		10.76500	100.52191			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.22045			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.50298			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.09265			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54714			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.43164			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	107.15734		8.80500	102.70179			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32129			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.54158			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	129.29532			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.38135			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40569			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.49974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.43556				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98983				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.58367				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.56611				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22045				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.83819				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.88397				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51455				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.73774				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22744				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97762				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.63112				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.25589				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.45434				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50966				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.21864				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19244				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.49144				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.79948				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.98969				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.48760				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.57626				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.20432				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	103.02367	10.55000	104.38184				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362		On 20/03/2024	Spot Bond	9.42500	109.80501		9.42500	111.14905			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.33014			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.74979			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.56500	111.57117		11.56500	113.21740			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.37952			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.59500	106.54272		11.59500	106.37698			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02500	106.32392		10.02500	106.18036			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.37952			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.57657			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.55584			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.30971			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.33746			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.33759			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27220			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	8.91500	108.69373		8.91500	108.56287			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.24759			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.45920			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	104.53017		10.55000	104.44115			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	104.72269		11.00000	104.62980			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61432			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.48352			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61342			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.35500	109.07367		11.35500	108.90740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.62609				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.33735				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.62747				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.42732				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04238				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.23138				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25632				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.82590				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.32941				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.41721	7.01000	41.00985				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	175.18887				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	8.00500	103.76347	8.00500	147.74949				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.62000	38.00134	7.62000	167.56927				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.62000	38.43966	7.62000	167.83186				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.36676				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.32714				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91223				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.91223				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.41915				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.32775				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34576				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.89871				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.34564			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54714			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.22545			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.30493			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.29676			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.30487			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.86332			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.87163			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.41500		110.26333		8.41500	107.80140			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.30500		103.91592		8.30500	103.84625			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.55500		117.57690		9.55500	117.48648			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.52500		104.71588		7.52500	104.65214			0.00	0	14,500,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.12500		112.13214		9.12500	112.04925			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.20500		108.09944		9.20500	108.01929			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.57500		100.97967		9.57500	100.90187			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.35000		102.92222		10.35000	102.83667			1,449,000,000,000.00	140,000,000	70,000,000.00
COT03	On 05/06/2028	Spot Bond	10.35000		95.70207		10.35000	95.62251			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.85897			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.80167			0.00	26,000,000,000	13,000,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.59394			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.91988		100.00000	10.83896			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.90448			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.24317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.23562			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.85159			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	100.00000	82.07729		100.00000	79.00433			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	100.00000	69.60543		100.00000	66.84982			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.40589		100.00000	10.32878			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.27338		100.00000	13.17501			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.89000	102.40004		10.89000	101.98483			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.64094		100.00000	15.52504			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.62107		100.00000	6.57200			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.44676		100.00000	16.32488			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.48684			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.63000	100.99431		7.63000	100.93166			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91241			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37844			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	57.21065		100.00000	56.78194			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.52625			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.95479			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.31636			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.33389			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.20228			0.00	9,800,000,000	4,900,000,000.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.73451			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.94708			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.97321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.50784			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.41011			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.11500	106.09428		8.11500	106.02474			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.08500	112.57574		7.08500	112.51115			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.97000	106.37336		7.97000	106.30449			1,434,600,000,000.00	180,000,000	2,022,100,000.00
DV23	On 27/02/2023	Spot Bond	8.75500	106.95600		8.75500	106.88131			3,241,462,581,500.00	370,241,300	2,857,725,900.00
DV24	On 18/02/2024	Spot Bond	8.83500	105.35848		8.83500	105.28302			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.03500	108.49903		9.03500	108.41960			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07485			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.97233			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24762			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.28565			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30469			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.13176			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21430			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49223			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.48000	127.30961		7.48000	127.23215			5,984,000,000,000.00	800,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.02890			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000	98.61318		2.35000	98.59410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	1.20000	101.08127		1.20000	134.83981			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19500	122.45620		2.19500	122.43405			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500	110.62015		2.14500	110.60059			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15500	110.32618		2.15500	110.30659			0.00	0	200,000,000.00
EL31	On 02/06/2031	Spot Bond	2.21500	102.46404		2.21500	102.44544			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000	99.00080		2.33000	98.98179			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.01500	107.26313		9.01500	107.18477			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.86500	113.41459		8.86500	113.33309			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.40000	106.99723		9.40000	106.91581			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.67000	98.67848		9.67000	100.14529			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.81000	110.25958		9.81000	107.61676			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05496			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.16575			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.42515			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.30149			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.29012			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.27518			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.14829			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	100.00000	79.69432		100.00000	0.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	96.54545		100.00000	95.54325			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500	102.49023		11.04500	102.40073			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.75842			0.00	0	1,070,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.47957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.71694			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.42000	101.20960		9.42000	101.13285			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.03567			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.85570			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.01504			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	100.01909			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05897			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06136			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.05850			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.06048			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00946			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00864			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.36715		6.80000	100.31185			0.00	0	12,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.40000	108.30416		7.40000	108.23932		9,114,557,800,000.00	1,231,697,000	13,249,761,200.00	
ES23	On 25/01/2023	Spot Bond	8.05500	112.01531		8.05500	111.94203		8,390,028,393,000.00	1,041,592,600	50,040,527,700.00	
ES26	On 02/04/2026	Spot Bond	8.37000	99.37895		8.37000	99.31181		18,216,820,377,000.00	2,176,442,100	9,399,073,000.00	
ES33	On 15/09/2033	Spot Bond	9.17000	88.56584		9.10000	89.05179		26,982,422,390,000.00	2,942,467,000	96,054,230,600.00	
ES42	On 25/04/2042	Spot Bond	9.12000	96.60893		9.12000	96.53795		36,480,000,000,000.00	4,000,000,000	17,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.91810			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.02035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92115			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.67932			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.13327			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.94061			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.12904			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.61567			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.94649			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.81828			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.83777		100.00000	10.75656			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.54809		100.00000	10.46904			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.39916			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.14866			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.56343			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.67289			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.94000	100.07424		8.94000	100.00214			894,000,000,000.00	100,000,000	50,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34820			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34813			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.56030			0.00	60,000,000	30,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.79304			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.83418			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.86477			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.61500	104.86601		9.61500	103.95296			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.72000	109.21742		9.72000	109.13202			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.50085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.26000	130.62405		2.26000	131.47586			1,084,800,000,000.00	480,000,000	240,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	127.13415		2.23000	275.30511			356,800,000,000.00	160,000,000	80,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.45500	103.89051		2.45500	110.41249			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47500	102.43276		2.47500	161.62271			544,500,000,000.00	220,000,000	110,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.25500	118.95457		2.25500	218.11893			180,400,000,000.00	80,000,000	40,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.29500	109.30974		7.29500	109.24486			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71600	65.13824		7.71600	64.51552			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43500	41.79230		9.43500	40.88648			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.49103		9.67000	39.55197			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	98.11828		100.00000	97.33333			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	99.73142		100.00000	98.98343			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.22692			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58242			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37025			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50411			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.06651		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.06651		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48352			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	101.41380			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65865			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45920			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.05346		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.55159			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.91226			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.85573			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	19.28733		100.09221	19.14427			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.32454			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.08640			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.76162			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.30544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.47137			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	101.48772			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.35878			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38621			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81534			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.36187			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.98619		13.22500	62.91794			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28394			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28556			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.89231			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.34402			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.68500	95.72416		3.68500	99.00470			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40244			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.40244			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.92936			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22045			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.43770			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.32129			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29043			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.36110			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.51109			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.21064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.35740				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.61703				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.73451				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.37323				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.75190				0.00	0	2,100,000,000.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.27582				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.38621				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.38621				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.33537				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03577				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.09171				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.16364				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700	10.00000	106.75300				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87233				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.46408				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.85567				0.00	140,000,000	70,000,000.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.14560				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79379				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.79591				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.72262				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65766				0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.72262				0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.65506				0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.32217				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	100.41418		8.75000	100.34098			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.33953			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.63662		100.00000	10.55780			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.71072		100.00000	9.63876			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.23417			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.69317		100.00000	1.68062			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.44410			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	21.65072		100.00000	21.49028		60,000,000,000,000.00	600,000,000	600,000,000.00	
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.24711			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	10.48795		100.00000	10.41022			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	16.20160		100.00000	16.08019			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.24707			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	16.17305		100.00000	16.05185			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.24647			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.23429			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.35964			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.33798			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.07000	124.98862		3.07000	124.95706			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20677			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20408			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.20408			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.99999			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.19117			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.46811			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.67211			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52882			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.60000	114.22535		3.60000	120.89065			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.49422			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.50890			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.65000	105.45116		3.65000	120.51487			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.63000	103.24073		3.63000	120.66502			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	3.32000	100.19019		3.32000	125.79238			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	3.39000	101.31926		3.39000	134.88775			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59205			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30487			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48446			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.72582			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.66387			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42353			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42191			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.82473			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.28969			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	12.03696		100.00000	11.94775			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	40.35518		100.00000	40.05613			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	89.07822		100.00000	88.22445			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	22.72454		100.00000	22.55614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.45893	100.00000	6.41106				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.85518	100.00000	11.76732				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.46000		153.59474	5.46000	153.52602				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.03721				0.00	8,000,000,000	700,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.47530				0.00	18,200,000,000	9,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.71827				0.00	500,000,000	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.95534				0.00	0	150,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.51063				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.61336				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.28741				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.08800		83.90792	2.08800	103.56475				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.78377	2.45000	134.26124				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.60840				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.88634	10.38000	100.80022				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.88634	10.38000	100.80022				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	100.52050				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.76584	2.59000	108.29091				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56500		209.37436	2.56500	208.77912				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.88792	2.56000	108.86497				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.81078				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59500		208.49971	2.59500	207.90145				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.57428				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.54000		109.60134	2.54000	109.57841				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond		2.65000	107.17705		2.65000	107.15366			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	51.70600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.25983			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.75500	105.22171		2.75500	105.19785			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.71500	113.28948		2.71500	204.43574			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.76500	111.64374		2.76500	203.01265			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.47000	96.55378		2.47000	96.53414			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.79500	159.59820		2.79500	202.16464			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		3.03000	87.76783		3.03000	100.27601			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.16461			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.35000	126.04825		2.35000	272.95097			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24000	127.04323		2.24000	275.10799			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96000	120.69745		2.96000	261.35111			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73000	100.29930		2.73000	127.64757			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.51879			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26000	131.50038		2.26000	127.45576			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.72864			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.96745			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.35091			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.30268		2.43000	108.28102			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	25.63597		104.97509	25.43761			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	29.80484		101.07593	29.58185			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond			100.44759		22.02069		100.44759	21.85685			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967		28.09041		100.76967	27.88082			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			2.08500		118.48245		2.08500	118.46219			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			2.40000		96.60887		2.40000	110.95597			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000		100.00000		0.00000	98.73165			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.43000		96.35067		2.43000	110.65915			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000		100.00000		0.00000	102.00447			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.44000		125.24112		2.44000	343.61190			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.23605			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000		100.00000		0.00000	101.84234			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			6.35500		104.03086		6.35500	103.97672			0.00	0	600,000,000.00
FRX16	On 15/09/2016	Spot Bond			7.30500		104.55547		7.30500	104.49331			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			7.67500		105.65425		7.67500	105.58832			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			7.84000		111.06083		7.84000	110.99046			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond			8.32000		105.07554		8.32000	105.00458			665,600,000,000.00	80,000,000	1,066,300,000.00
FRX20	On 01/10/2020	Spot Bond			8.51500		104.50068		8.51500	104.42888			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond			9.06500		92.51764		9.06500	92.44969			4,351,200,000,000.00	480,000,000	240,000,000.00
FRX24	On 10/12/2024	Spot Bond			9.14000		112.46013		9.14000	112.37733			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			9.50000		100.92928		9.50000	103.68706			4,560,000,000,000.00	480,000,000	740,000,000.00
FRX31	On 21/02/2031	Spot Bond			9.98500		96.21620		9.98500	96.13897			14,578,100,000,000.00	1,460,000,000	730,000,000.00
FRX45	On 14/04/2045	Spot Bond			9.70500		86.32395		9.70500	86.25655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.16604			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.18238			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.22320			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28854			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.33753			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.54969			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	162,580,000.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.83828			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.96655			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.95398			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.80500	104.79262		8.80500	104.71822			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26630			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.73049		100.00000	10.65097			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.62060		100.00000	18.48261			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	11.76917		100.00000	11.67685			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.49672			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.51605			0.00	1,000,000,000	250,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.54002			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.57325			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	100.72783			0.00	0	395,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.75966			0.00	300,000,000	300,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.28316			0.00	150,000,000	450,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.48439			0.00	680,000,000	340,000,000.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.93890			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.20857			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	30,331,200,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.99427			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.79188			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.63795			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	8.95968		100.00000	9.22543			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.84154			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.40084			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.37695			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.38130			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.50516			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.26630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.69142			0.00	0	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.17073		101.07766		7.17073	100.06057			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	100.72172			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.17153		101.01144		8.17153	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.76065			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.62207		101.05385		8.62207	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.80819			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	100.70704			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85231			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88140			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.19859			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.83700		10.00000	106.75300			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.73500		102.22299		8.73500	102.15059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	100.00000		1.45203	100.00000	1.44115				0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	100.00000		13.52311	100.00000	13.42177				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.70000		109.57733	7.70000	109.50875				770,000,000,000.00	100,000,000	1,280,300,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000		128.59951	2.07000	278.48194				0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.07000		131.41799	2.07000	284.58534				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.05500		102.34480	9.05500	102.26971				181,100,000,000.00	20,000,000	3,749,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.05500		102.37744	9.05500	102.30233				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.03547	100.00000	23.85736				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		60.51258	100.00000	60.06415				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.91791	100.00000	28.70361				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.12986	100.00000	20.97152				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		93.65222	100.00000	92.94807				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.83700	10.00000	106.75300				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.80000		117.10065	1.79000	117.18854				9,788,853,240,000.00	5,438,251,800	76,237,020,700.00
I2038	On 31/01/2038	Spot Bond	1.83000		124.04108	1.83000	124.02237				78,640,590,000.00	42,973,000	93,611,282,600.00
I2046	On 31/03/2046	Spot Bond	1.85000		125.93983	1.85000	125.92071				39,519,700,000.00	21,362,000	59,774,988,400.00
I2050	On 31/12/2050	Spot Bond	1.90000		133.03809	1.90000	133.01726				10,668,520,900,000.00	5,615,011,000	38,395,516,300.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.40000				0.00	0	45,100,000.00
IBL11	On 12/03/2015	Spot Bond	7.18500		104.82421	7.18500	104.76255				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.62460				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.51236				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.83500		105.88591	7.83500	105.81850				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.60500		110.82867	7.60500	110.76014				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.65500	100.96085		7.65500	100.89801			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.35412			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.16000	99.56120		2.16000	128.56898			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.33000	102.84959		2.33000	130.89752			92,734,000,000.00	39,800,000	19,900,000.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.04732			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.61198			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.72500	106.27638		7.72500	106.21002			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.49926			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.29681			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.18002			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.27000	100.51816		8.27000	100.45105			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.64000	95.31632		8.64000	95.24953			345,600,000,000.00	40,000,000	2,488,300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26092			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.80500	101.61620		7.80500	101.55209			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.69000	102.26635		8.69000	102.19429			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.25256			0.00	12,000,000,000	6,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.36450			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.58627		7.90000	99.52235			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.05000	100.68350		8.05000	100.61766			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.40088			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.13624			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.37500	102.29796		7.37500	102.23659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	8.01000	104.17433		8.01000	104.10655			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.05500	107.43762		9.05500	107.35880			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.02193			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.49121			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43744			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.44644			0.00	240,000,000	120,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.45531			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00755		100.00000	0.00750			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.64477			0.00	0	540,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.58997			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.26500	103.15636		8.26500	103.08753			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.92532			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.92256			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.35000	103.63478		9.35000	103.55633			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.73352		5.00000	101.69204			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.73352		5.00000	101.69204			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.31427		5.00000	100.27322			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.73799		5.00000	101.69658			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.78819		4.00000	101.75479			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.41349		4.00000	101.38039			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.88363		100.00000	44.55102			0.00	0	5,630,000,000.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.70684		100.00000	44.37555			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.70684		100.00000	44.37555			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.36719		9.20000	108.28688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.02062			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.69952		100.00000	8.63505			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.68384			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.58500		103.96095		8.58500	103.88799		14,766,200,000,000.00	1,720,000,000	1,160,000,000.00	
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.02967			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.65941		100.00000	13.55706			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		89.07822		100.00000	88.22445			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.42236		100.00000	14.31549			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.55700		100.00000	15.44042			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.28037		100.00000	1.27304			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.52410		100.00000	9.45352			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.94580		100.00000	10.68794			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		95.54974		100.00000	94.80519			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.47507		100.00000	10.39744			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.72242		100.00000	30.49474			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		72.85429		100.00000	72.42063			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		68.09701		100.00000	67.71800			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		67.34317		100.00000	66.97248		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IN521U	On 19/05/2015	Spot Bond	100.00000		81.11111		100.00000	80.57395			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.98274		6.30000	99.87932			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.74176		6.30000	99.63884			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.25167		6.40000	99.14814			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.13091		6.40000	99.02763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517	On 21/04/2015	Spot Bond	6.40000	99.01044		6.40000	98.90741			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	98.62999		6.50000	98.52616			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.38805		6.50000	98.28473			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31966			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.71537	103.18910		10.71537	102.47450			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.71537	101.93882		10.71537	101.69916			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.43523			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40787			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.54480		6.50000	102.49075			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.44299			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.35673			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.75459			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38518			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.72134			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.93014			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.82360			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.34048			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.66044			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.56274			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.22750			0.00	120,000,000	60,000,000.00
IP273U	On 14/04/2015	Spot Bond		100.00000	87.95181		100.00000	87.32057			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.85257			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81151			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.82180			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.34500	104.07077		8.34500	104.00067			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.02248			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.04649			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.06252			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74972			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.78687			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64159			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.01500	104.09917		9.01500	104.02312			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33413			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.29500	107.38326		8.29500	107.31095		3,152,100,000,000.00		380,000,000	1,776,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.97321			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.85391			0.00	300,000,000	150,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.28947			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.46012			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.36500	102.47771		8.36500	102.40916			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	102.93987			0.00	100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.79940				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000	96.06715	3.42000	125.89565				1,846,800,000,000.00	540,000,000	270,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65500	142.25057	3.65500	147.83381				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.16854				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.93286				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.80018				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.65415				0.00	220,000,000	110,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.25571				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.79000	97.27503	3.79000	98.09391				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.79000	97.19394	3.79000	104.80323				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.76510				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.10121				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.89000	114.60778	9.89000	114.51613				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.65278				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75500	140.73511	3.75500	140.69196				0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	83.33333	100.00000	82.76644				0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	82.02247	100.00000	81.47321				0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000	99.93101	6.30000	99.98274				0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.30000	99.94825	6.30000	99.84490				0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000	99.82769	6.30000	99.72460				0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000	99.70743	6.30000	99.60458				0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000	99.21714	6.40000	99.11368				0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000	99.09646	6.40000	98.99325				0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	98.97607	6.40000	98.87312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA519	On 07/05/2015	Spot Bond		6.50000	98.71668		6.50000	98.61267			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	98.47432		6.50000	98.37082			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond		100.00000	79.52070		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.87018			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.73352			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.92956			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.93817			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.80571			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83240			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.83769			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.84825			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.80069			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68709			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.46726			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.33285			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.08250			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89401			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89514			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.00581			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.51490			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.41971			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.23848			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11221			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.14045			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14044			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.61000		103.40423		8.61000	103.33201			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.68468		100.00000	12.59972			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.82504		100.00000	10.74483			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63609			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.68500		103.98080		8.68500	103.90756			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.47601			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.08335			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.30790			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.66388			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.49453			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.60889			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.16500		102.63391		7.16500	102.57439			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31468			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.93902			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.72540			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.37772			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.20517			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.20192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.54188			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.46194			0.00	18,140,000,000	9,070,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56125			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	51.45739		100.00000	40.86077			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.17319			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	95.74783		100.00000	95.01319			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44656			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.49953			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.64116			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	54.33912		100.00000	53.93644			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	104.16447			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.46668			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.00000	147.58487		8.00000	147.48897			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15296			0.00	0	1,600,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.18415			0.00	240,000,000	120,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.39608			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63671			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20629			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.15843			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.64000	102.20881		9.64000	102.12909			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.38538			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.40500	98.59721		8.40500	98.52996		1,681,000,000,000.00		200,000,000	3,725,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.45500	77.31303		8.45500	100.73243		3,804,750,000,000.00		450,000,000	230,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.31000	99.61183		9.31000	99.53674			558,600,000,000.00	60,000,000	797,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.65397			0.00	40,000,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.03955			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.68500	102.85200		9.68500	102.77186			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22178			0.00	0	6,800,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.85944			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74432			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13217			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.70524			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27491			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90283			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.60964			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.81732			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.81595			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.40227			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.75044			0.00	0	250,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.14564			0.00	0	300,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.84180			0.00	100,000,000	100,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12839			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.60067			0.00	0	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16716			0.00	10,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66696			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73080			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.26343			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.21556			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22036			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.39136			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	38.30778		100.00000	38.02390			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	93.11224		100.00000	92.40506			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.84427		100.00000	21.68239			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.31835		100.00000	16.19741			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.40696		100.00000	16.28538			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	15.73549		100.00000	15.61758			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.28939		100.00000	21.12986			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.27000	105.84603		8.27000	105.77535			165,400,000,000.00	20,000,000	609,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.29000	105.30517		8.29000	105.23470			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.38500			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.83154			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.96736			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.00895			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.54000	104.88030		7.54000	104.81634			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.26000	104.75770		8.26000	104.68746			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.94000	106.73603		8.94000	106.65869			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.17419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21504			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.99000		106.52411		8.99000	106.44522			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.33500		104.39558		7.33500	104.33327			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.86104			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.46500		102.67639		8.46500	102.60626			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.34992			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.81500		113.12802		8.81500	110.10400			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	99.78268			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.25738		100.00000	25.07021			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.01166			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.16500		102.61039		8.16500	102.54273			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.28500		101.83450		7.28500	101.77521		1,675,550,000,000.00		230,000,000	685,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.15500		105.33592		8.15500	105.26617		440,370,000,000.00		54,000,000	537,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.53109		100.89771	6.48175			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.61686		100.61875	6.56700			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	95.67277			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.08991			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.09755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.94339	100.00000	0.93632					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.94339	100.00000	0.93632					0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.42000	101.27309	8.42000	101.20389					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.54710	7.66500	99.48507					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.51000	103.95724	8.51000	103.88546					0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.26500	109.29376	8.26500	109.22044					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.75500	110.22333	8.75500	110.14509					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.96399					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.62500	104.69608	8.62500	104.63120					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.78186					0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.86500	99.90181	8.86500	99.68619					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.94088					0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.60000	99.26833	9.60000	99.19122				11,904,000,000,000.00	1,240,000,000	620,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.68166					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.70352					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.00609					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03241					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.07323					0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.19473					0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.16336					0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.16766					0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.16490					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.17934			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.15500	106.49942		7.15500	106.43740			1,058,940,000,000.00	148,000,000	883,100,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.27211			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.09000	117.57701		8.09000	117.49975			3,236,000,000,000.00	400,000,000	1,767,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.17500	39.15384		10.17500	39.12267			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08500	103.73255		7.08500	103.67282			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77998			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.73449			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.44500	105.89274		7.44500	105.82861			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19514			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91254			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36364			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.99503			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81625			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.79498			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.77047			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.80561			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	100.53675			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.47613			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.17213			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96710			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.08881			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.26812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.20278			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.63184			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16272			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.14742			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.14661			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.42378			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.32129			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.34500		111.00680		9.34500	112.36271			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.31317			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.38000		109.70931		9.38000	111.27653			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.32129			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18807			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22777			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.33428			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.35051			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.87500		106.05303		7.87500	105.98517			2,699,550,000,000.00	342,800,000	171,400,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	100.61107			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.58030			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.47000		108.79306		9.47000	109.95397			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.84223			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.89183			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.86754			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	9.44500	121.21863		9.44500	121.12595			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	102.31499			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000	169.20881		2.25000	169.17761			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.65000	95.21814		2.65000	137.46150			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.04000	106.42488		8.04000	106.35538			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33842			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.67000	107.40693		8.67000	107.33101			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.94418			0.00	0	70,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01070			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.94739			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94543			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.94663			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.87000	107.37075		8.87000	109.31252			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94548			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94423			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.94503			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.07000	107.33481		9.07000	107.25549			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94271			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94343			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.94303			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.92815			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.93305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.94184			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.01500	116.36818		8.01500	116.29283			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.71500	123.36088		8.71500	123.27369			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500	173.06878		2.14500	173.03837			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.50000	123.70565		9.50000	123.61105			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.94881			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.80310			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.30107			0.00	180,000,000	90,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.68279			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.86376			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.02744			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.54249			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.90943		100.00000	19.50267			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	59.17083		100.00000	58.73235			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17500	104.02532		7.17500	103.96491			65,768,285,730,000.00	9,166,311,600	11,643,155,800.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	99.81209			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.19000	102.63681		9.19000	102.39360			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	34.71316		100.00000	34.45303			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.77000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.10302			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52448			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.62351			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.23175			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.24211			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.57428			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.91500	105.44051		8.91500	105.88014			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.47662			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.48956			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.49539			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.50833			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.56391			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.57682			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.47729			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.42000	45.44743		7.42000	45.42015			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.18500	109.92721		6.18500	109.87174		358,160,772,184,000.00	57,907,966,400	98,610,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.23500	96.64835		6.23500	96.59918			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33500	116.44901		6.33500	116.38884		3,308,935,240,408,000.00	22,326,004,800	100,809,560,900.00	
R159P	On 15/09/2016	Spot Bond	6.16500	90.98887		6.16500	90.94310			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.68500	123.43621		7.60000	124.10957		3,203,517,195,774,000.00	18,089,420,400	54,436,944,400.00	
R187P	On 21/12/2026	Spot Bond	7.34000	42.64126		7.34000	42.61593			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.26000	40.07029		7.26000	40.04675			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.80390		1.74000	285.17379		2,414,265,920,000.00	1,371,742,000	38,619,957,300.00	
R202	On 07/12/2033	Spot Bond	1.78000	233.47152		1.76500	233.94203		2,506,231,990,000.00	1,407,995,500	79,923,504,600.00	
R2023	On 28/02/2023	Spot Bond	7.43500	101.77142		7.35500	102.19381		3,802,111,598,894,500.00	11,380,174,700	29,942,147,500.00	
R203	On 15/09/2017	Spot Bond	6.66500	107.33073		6.60500	107.41509		3,449,695,803,056,000.00	17,583,766,400	88,537,255,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.02000	100.32728		8.02000	100.26193			1,523,939,543,188,000.00	90,017,399,400	60,774,894,800.00
R2032	On 31/03/2032	Spot Bond		8.19000	103.84278		8.19000	103.77411			1,293,409,528,047,000.00	57,925,461,300	11,490,223,500.00
R2037	On 31/01/2037	Spot Bond		8.25500	102.99520		8.25500	102.92617			526,934,809,349,000.00	63,832,199,800	51,037,044,800.00
R204	On 21/12/2018	Spot Bond		6.90500	105.01697		6.84000	105.17906			1,149,969,306,080,000.00	66,541,536,000	98,801,652,300.00
R2044	On 31/01/2044	Spot Bond		8.34000	104.99998		8.34000	104.92890			653,239,564,746,000.00	78,326,086,900	09,171,869,600.00
R2048	On 28/02/2048	Spot Bond		8.32500	104.64117		8.32500	104.57046			1,524,877,197,232,500.00	83,168,432,100	23,145,574,000.00
R207	On 15/01/2020	Spot Bond		7.06000	101.54510		6.99000	101.77445			3,839,647,635,104,000.00	43,859,438,400	98,129,593,800.00
R208	On 31/03/2021	Spot Bond		7.18500	100.57998		7.11500	100.85905			2,571,132,337,491,000.00	57,847,228,600	43,308,463,500.00
R209	On 31/03/2036	Spot Bond		8.26500	82.53186		8.20500	82.98254			4,013,588,092,716,000.00	85,612,594,400	98,642,873,500.00
R210	On 31/03/2028	Spot Bond		1.75500	175.00556		1.75500	174.98037			19,738,402,690,500.00	11,246,953,100	20,595,241,800.00
R211	On 31/01/2017	Spot Bond		1.50000	130.19976		1.46000	130.28234			49,225,200,000.00	32,816,800	29,574,054,200.00
R212	On 31/01/2022	Spot Bond		1.77000	135.62623		1.76000	135.69223			45,905,351,790,000.00	25,935,227,000	27,740,939,600.00
R213	On 28/02/2031	Spot Bond		8.15000	89.72109		8.08500	90.19773			4,063,949,374,250,000.00	98,644,095,000	36,985,247,500.00
R214	On 28/02/2041	Spot Bond		8.25500	81.24445		8.25500	81.19000			1,327,852,289,426,000.00	60,854,305,200	35,654,526,200.00
R227C	On 15/03/2015	Spot Bond		6.39500	99.65081		6.39500	99.59864			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.23500	96.64835		6.23500	96.59918			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.15500	93.80320		6.15500	93.75609			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.16500	90.98887		6.16500	90.94310			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.30500	98.00239		6.30500	97.95264			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.17500	95.11124		6.17500	95.06358			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.15500	92.28634		6.15500	92.24024			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.21500	89.43602		6.21500	89.39092			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.58000	86.03045		6.58000	85.98456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R332C	On 21/12/2017	Spot Bond	6.63000	83.17642		6.63000	83.13172			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.84500	79.95288		6.84500	79.90855			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.82500	77.36424		6.82500	77.32146			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.80500	74.87390		6.80500	74.83262			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.79500	72.44394		6.79500	72.40405			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.95000	69.50676		6.95000	69.46764			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.93000	67.24818		6.93000	67.21043			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.03500	64.58036		7.03500	64.54357			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.00500	62.50945		7.00500	62.47399			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.97500	60.52250		6.97500	60.48831			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.94500	58.61572		6.94500	58.58275			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.90500	56.83120		6.90500	56.79941			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.86500	55.12235		6.86500	55.09169			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.54000	50.15187		7.54000	50.12128			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.50000	48.51322		7.50000	48.48379			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.46000	46.94624		7.46000	46.91791			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.42000	45.44743		7.42000	45.42015			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.38000	44.01348		7.38000	43.98720			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.34000	42.64126		7.34000	42.61593			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.30000	41.32780		7.30000	41.30338			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.26000	40.07029		7.26000	40.04675			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.87543			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31702			0.00	15,000,000,000	7,500,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.34569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.12569			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.72120			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.73046		100.00000	20.57512			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.45817		100.00000	14.35102			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.34017		100.00000	25.15238			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	57.06739		100.00000	56.63975			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	33.01797		100.00000	32.76775			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.50536		100.00000	16.36442			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.36881		100.00000	8.29115			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.25476		100.00000	13.14158			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.33365		100.00000	11.23686			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.46214		100.00000	9.38133			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15657			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.50377			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.54208			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.79578			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.88879			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.08238			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.52143			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.67040			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.91122			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.21745			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.78226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.32501			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.52623			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.63451			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.74203			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.59753			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.34252			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65970			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.83711			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.16347			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.88537			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.69943			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.62228			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.94548			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.51788			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.56263		12.35000	102.46083			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.99384		100.00000	13.88897			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.07408			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.29833			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.34386		100.00000	4.31167			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	23.56343		100.00000	23.38881			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	54.23931		100.00000	53.83286			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.05584		100.00000	14.00424			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	28.97346		100.00000	33.46889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.20416			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.50740			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.41500		110.75595		8.41500	110.68074			168,300,000,000.00	20,000,000	858,800,000.00
RW23	On 10/12/2023	Spot Bond	8.60500		107.43899		8.60500	107.36442			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.31500		91.53018		9.31500	109.14102			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.36403			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53500		107.98417		7.53500	107.91800			527,450,000,000.00	70,000,000	1,220,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.83700		10.00000	106.75300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.64760			0.00	40,000,000	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.65500		104.63232		8.65500	104.55928			692,400,000,000.00	80,000,000	80,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.51687			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.71978			0.00	40,000,000	40,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.13750			0.00	60,000,000	60,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.58559			0.00	60,000,000	60,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.57572			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	102.10735			0.00	150,000,000	150,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.59677			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.89500		103.06279		6.89500	103.00539			107,950,878,000,000.00	15,656,400,000	7,828,200,000.00
SBK9	On 10/04/2018	Spot Bond	8.34000		103.28438		8.34000	103.21485			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.64500		109.11648		7.64500	109.04867			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.94313		7.96000	108.87269			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500		109.23235		7.43500	109.16630			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.00500		104.21740		8.00500	104.14963			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond			7.58000	109.15232		7.58000	109.08505			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.69500	109.08893		7.69500	109.02070			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.37177			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	101.01077			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			7.65500	106.63559		7.65500	106.56922			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	101.01573			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	101.25574			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	105.09804			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			8.58500	109.37580		8.58500	109.30004			944,350,000,000.00	110,000,000	110,000,000.00
SBS20	On 15/05/2026	Spot Bond			9.50000	106.49404		9.50000	106.41216			3,040,000,000,000.00	320,000,000	320,000,000.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	100.09212			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	100.07947			0.00	17,859,000,000	9,329,500,000.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.12936			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	102.17741			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.42000	103.78669		8.42000	103.71578			1,515,600,000,000.00	180,000,000	982,400,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	19.53664		100.00000	19.40791			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			8.89500	107.61790		8.89500	107.54031			4,180,650,000,000.00	470,000,000	2,970,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.69508			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.40500	102.73217		8.40500	102.66249			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.51000	93.08277		9.51000	93.01112			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.83305			0.00	50,000,000	50,000,000.00
SBS31	On 27/06/2027	Spot Bond			9.25000	105.81767		9.25000	105.73885			1,942,500,000,000.00	210,000,000	210,000,000.00
SBS32	On 19/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.24707			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond			0.00000	100.00000		0.00000	101.28139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.40000	108.72107		9.40000	108.63835			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.44637			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.45825			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.39000	98.89293		8.39000	98.82559			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.52000	97.89198		9.52000	97.81657			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.13500	97.42124		10.13500	97.34145			3,040,500,000,000.00	300,000,000	300,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.81500	101.25518		8.81500	101.18283			528,900,000,000.00	60,000,000	238,200,000.00
SBS9	On 07/07/2016	Spot Bond	7.33500	106.69736		7.33500	106.63368			1,393,650,000,000.00	190,000,000	1,050,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000	126.04825		2.35000	272.95097			282,000,000,000.00	120,000,000	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.10500	100.90380		2.10500	128.70255			526,250,000,000.00	250,000,000	250,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	20.25635		100.00000	20.10284			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.76792			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	24.94620		100.00000	24.76133			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.73000	113.41430		2.73000	127.19497			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.54480		6.50000	102.49075			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.72136			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.14784			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.63500	101.56612		8.63500	101.49537			172,700,000,000.00	20,000,000	329,200,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.34217			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.05476			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.25546			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.18290		100.00000	21.02417			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.48244			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	82.58260		100.00000	99.63899			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44838			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	37.64866		100.00000	37.36966			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.61373		100.00000	33.36465			0.00	0	2,460,000,000.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.88553		100.00000	31.64924			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.94500	107.35896		8.94500	107.22928			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72641			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11536			0.00	0	2,200,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.58500	103.03205		7.58500	102.96849			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.44000	101.74059		8.44000	100.88910			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.00500	104.21740		8.00500	104.14963			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.94299			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.08998			0.00	1,600,000,000	400,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.39419			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.93963			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.93798			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	7.70500	103.90134		7.70500	103.83662			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68892			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97159			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74355			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.66500	100.39261		8.66500	100.32246			1,039,800,000,000.00	120,000,000	704,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.79093			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.21258			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55366			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.72300	93.51481		8.72300	93.44903			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.21500	95.77746		8.21500	95.71393			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.25000	96.80919		8.25000	96.74435			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.40603			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.78500	104.72038		7.78500	104.65412			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.54000	109.18493		2.54000	109.57841			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.79000	102.07236		7.79000	102.00809			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.87637			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.36000	109.86895		9.36000	109.78614			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.81471			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.81500	77.40815		9.81500	77.34672			0.00	0	2,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.65390			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.76145			0.00	0	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.71255			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.19090			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.79495			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.35586			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.91394			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
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93116			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.70653			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.68903			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.56854			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.10943			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.80970			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.81299			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.70343			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82733			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.54523			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.48383			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	100.00000	81.11111	100.00000	80.57395			1,540,000,000,000,000.00	15,400,000,000	12,900,000,000.00	
SY1227	On 18/03/2015	Spot Bond	100.00000	94.07216	100.00000	93.35038			1,360,000,000,000,000.00	13,600,000,000	12,300,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.64500	108.38039		6.64500	108.32202			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.21000	109.11655		8.21000	109.04422			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	54.23110	100.00000	44.24768				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.62214			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.34773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.81357			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.13337			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.19059			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.50680			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41362			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44499			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58500		102.09769		7.58500	102.03472			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64948			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66660			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.76674		7.83000	100.70263			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.64007			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66147			0.00	720,000,000	180,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69694			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.64007			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.66147			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.46150		7.16000	100.64335			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.70336			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69994			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.78182			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.77075			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.10351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.06562		0.00		0	0.00	
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.63921		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66660		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.85338	8.73000	100.73442		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.35710		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66147		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.31000	99.64531	8.31000	100.36915		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.64729		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.67763		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.70506		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.69566		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.70882		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.78012		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.77671		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.76422		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.04454		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.04792		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.05333		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	99.93922		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.93716		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.59000	102.10603	8.59000	102.04053		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.93839		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.93552		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.50000	100.19309	8.50000	100.00173		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93881			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93552			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.61000		98.13618		8.61000	99.09462			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93183			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.93183			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.93183			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.92526			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.92526			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.92527			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89860			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	99.89860			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.89859			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67850			0.00	14,000,000,000	7,000,000,000.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.31378		101.06155	6.26655			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93231			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.66550			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67417			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67417			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67850			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66030			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.67417			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72181			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.72181			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72181			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79104			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.80834			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78672			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13166			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.15315			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14455			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.31500		104.58757		7.31500	104.52553			292,600,000,000.00	40,000,000	678,400,000.00
TL20	On 22/02/2020	Spot Bond	8.94000		88.56738		8.94000	88.47451			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.83700		10.00000	106.75300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.53500		106.70891		7.53500	106.64352			8,979,459,500,000.00	1,191,700,000	30,001,800,000.00
TN20	On 17/09/2020	Spot Bond	8.79500		111.97348		8.79500	111.89364			1,231,300,000,000.00	140,000,000	20,045,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.01850		100.00000	1.01095			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.06000		113.54326		9.06000	113.45991			16,851,600,000,000.00	1,860,000,000	11,460,000,000.00
TN25	On 19/08/2025	Spot Bond	9.27000		101.62468		9.27000	101.54840			0.00	0	17,380,000,000.00
TN27	On 14/11/2027	Spot Bond	9.34000		99.22215		9.34000	99.14712			18,119,600,000,000.00	1,940,000,000	7,993,800,000.00
TN30	On 09/10/2030	Spot Bond	9.69000		110.38195		9.69000	110.29589			1,162,800,000,000.00	120,000,000	3,620,000,000.00
TN40	On 09/10/2040	Spot Bond	10.16500		109.32255		10.16500	109.23326			3,049,500,000,000.00	300,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.42680			0.00	200,000,000	200,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.97419			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.08356			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.08568			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.08582			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.09594			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.11709			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.08579			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.94827			0.00	1,960,000,000	490,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.83700		10.00000	106.75300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.93576			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.95449			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75306			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.80125			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.85191		10.00000	99.76317			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.85560		9.75000	99.76906			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.85808		100.00000	9.77390			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.33855			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.42034			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.46576			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.47484			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.72888			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.28975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.07574		100.00000	11.98526			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.75764			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.50520			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.25275			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.00311			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.26112			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.00032			0.00	800,000,000	200,000,000.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.41196			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.20236			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.91768			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.61919			0.00	0	11,600,000,000.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.34609			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.03491			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.90174			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.28662			0.00	2,400,000,000	600,000,000.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.83188			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.47146			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	93.83715			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.85821			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.63123			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	100.00000		50.47702		100.00000	100.00000		3,640,000,000,000,000.00	36,400,000,000	13,400,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.62114		100.00000	12.52963			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		89.02439		100.00000	88.37772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.51572			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49810			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69185			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66144			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.57205			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53490			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33534			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.18044			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		100.00000	82.28439		100.00000	79.17570			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.68440			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74253			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.53768			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66651			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.51500	109.92430		8.51500	109.84836			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.61708		100.00000	8.56487			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.41774		100.00000	8.36674			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.99645			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.48952			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.22726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.23425			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.23462			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.09020			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.11907			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.08941		100.00000	8.04040			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.89007		100.00000	7.84226			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00024		100.00000	0.00024			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.72500	109.80321		6.72500	109.74304			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.95000	234.84244		1.95000	234.80466			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.50500	102.77820		6.50500	102.72418			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.10500	106.03602		7.10500	105.97468			852,600,000,000.00	120,000,000	4,820,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.39500	107.91698		7.39500	107.85205			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.61500	108.05358		7.61500	107.98667			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.65500	108.73327		7.65500	108.66559			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.13500	97.90997		6.13500	97.86166			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06500	96.18447		6.06500	96.13712			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13500	97.89386		6.13500	97.84556			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.78500	73.58629		6.78500	73.54561			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	63.51659		100.00000	63.15576			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.62013		100.00000	33.42914			0.00	0	0.00
Total for j-Bonds :									66,968,383,601,738,000.00	19,985,493,600	04 309 434 700.00	
Grand Total:									66,968,386,237,574,500.00	19,985,592,801	04 313 703 248.00	