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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2015

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 25/02/2015	Any day expiry		11.56340	11.56340	11.65130	11.65130		15.97	0.00	0	2,586.00
\$ / R	10.80	Put	Any day expiry	0.00010	0.00000		0.03490	0.00003	0.000	28.57	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.12350	0.00012		0.54620	0.00055	0.123	25.07	0.00	0	250.00
\$ / R	11.60	Call	Any day expiry	25.68890	0.02569		88.90430	0.08890	25.689	17.14	0.00	0	250.00
\$ / R	14.50	Call	Any day expiry	0.00000	0.00000		0.03130	0.00003	0.000	58.37	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.56340	11.56340	11.65040	11.65040		15.05	0.00	0	1,953.00
\$ / R		On 27/02/2015	Any day expiry		11.56250	11.56250	11.65220	11.65220		14.74	0.00	0	1,140.00
\$ / R	11.60	Call	Any day expiry	47.17140	0.04717		107.82720	0.10783	47.171	15.32	0.00	0	10,000.00
\$ / R	11.95	Call	Any day expiry	2.47550	0.00248		10.35970	0.01036	2.476	19.44	0.00	0	10,000.00
\$ / R		On 05/03/2015	Any day expiry		11.57370	11.57370	11.66330	11.66330		13.64	0.00	0	0.00
\$ / R	11.63	Call	Any day expiry	75.34530	0.07535		128.19030	0.12819	75.345	13.90	0.00	0	5,000.00
\$ / R		On 09/03/2015	Any day expiry		11.58120	11.58120	11.67080	11.67080		13.23	0.00	0	0.00
\$ / R	11.57	Call	Any day expiry	121.69340	0.12169		185.24310	0.18524	121.693	13.31	0.00	0	5,000.00
\$ / R		On 12/03/2015	Any day expiry		11.58680	11.58680	11.67640	11.67640		13.41	0.00	0	340.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.59430	11.59430	11.68400	11.68400		13.18	397,487,386.90	34,283	1,169,154.00
\$ / R	10.10	Put	Foreign Exchange Future	0.11870	0.00012		0.08360	0.00008	0.119	18.89	0.00	0	69,965.00
\$ / R	10.32	Put	Foreign Exchange Future	0.32210	0.00032		0.23170	0.00023	0.322	17.64	0.00	0	24,155.00
\$ / R	10.51	Put	Foreign Exchange Future	0.78190	0.00078		0.56540	0.00057	0.782	16.58	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	1.95090	0.00195	1.44530	0.00145	1.951	15.55	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	2.48320	0.00248	1.85310	0.00185	2.483	15.28	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	3.01180	0.00301	2.25920	0.00226	3.012	15.06	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	3.16070	0.00316	2.37370	0.00237	3.161	15.01	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	5.11680	0.00512	3.88200	0.00388	5.117	14.46	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	8.26370	0.00826	6.31230	0.00631	8.264	13.92	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	602.56370	0.60256	690.31230	0.69031	602.564	13.92	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	377.84890	0.37785	458.27990	0.45828	377.849	13.61	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	42.81550	0.04282	31.52390	0.03152	42.816	13.55	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	54.00260	0.05400	40.38080	0.04038	54.003	13.49	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	261.62680	0.26163	335.05440	0.33505	261.627	13.42	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	247.60160	0.24760	319.87630	0.31988	247.602	13.40	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	73.30160	0.07330	55.87630	0.05588	73.302	13.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	86.41990	0.08642	66.53290	0.06653	86.420	13.35	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	214.25110	0.21425	283.41510	0.28342	214.251	13.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	171.90780	0.17191	236.18140	0.23618	171.908	13.25	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	166.28880	0.16629	229.81510	0.22982	166.289	13.24	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	121.98880	0.12199	95.81510	0.09582	121.989	13.24	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	139.85420	0.13985	199.47540	0.19948	139.854	13.18	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	120.16560	0.12017	171.67050	0.17167	120.166	13.48	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	222.53620	0.22254	174.47040	0.17447	222.536	13.91	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	88.20170	0.08820	127.25440	0.12725	88.202	14.10	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	85.49030	0.08549	123.70550	0.12371	85.490	14.16	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	55.10000	0.05510	82.88330	0.08288	55.100	15.02	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	369.09700	0.36910	306.53120	0.30653	369.097	15.08	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	40.29600	0.04030	62.14820	0.06215	40.296	15.64	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	445.99600	0.44600	378.14820	0.37815	445.996	15.64	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	34.50530	0.03451	53.83890	0.05384	34.505	15.94	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	10.26980	0.01027	16.43260	0.01643	10.270	19.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	915.96980	0.91597	832.43260	0.83243	915.970	19.10	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	8.56630	0.00857	13.70830	0.01371	8.566	19.69	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	8.02020	0.00802	12.83110	0.01283	8.020	19.92	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	4.58680	0.00459	8.30610	0.00831	4.587	21.05	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.86100	0.00186	3.77970	0.00378	1.861	21.37	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.10450	0.00010	0.09130	0.00009	0.104	26.33	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.61500	11.61500	11.70460	11.70460		13.22	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	7.26850	0.00727	5.92880	0.00593	7.269	14.17	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	19.65130	0.01965	15.03840	0.01504	19.651	13.32	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	33.09230	0.03309	24.24370	0.02424	33.092	13.30	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	181.71350	0.18171	239.34640	0.23935	181.713	13.27	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	112.69970	0.11270	150.45170	0.15045	112.700	14.31	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.03020	0.00003	1.90360	0.00190	0.030	23.20	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.62450	11.62450	11.71390	11.71390		13.09	0.00	0	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	46.83450	0.04683	35.47300	0.03547	46.834	13.11	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	49.70210	0.04970	68.36330	0.06836	49.702	16.26	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.67540	11.67540	11.76390	11.76390		13.20	0.00	0	2,709.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	20.88530	0.02089	17.15080	0.01715	20.885	13.10	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	60.34280	0.06034	48.27870	0.04828	60.343	12.45	0.00	0	250.00

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\$ / R	On 28/04/2015	Any day expiry	12.00	Call	150.93070	0.15093	184.96340	0.18496	150.931	14.49	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	14.56330	0.01456	16.96410	0.01696	14.563	31.31	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.70410	11.70410	11.79390	11.79390		13.18	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			11.70790	11.70790	11.79790	11.79790		13.19	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			11.73090	11.73090	11.82190	11.82190		13.36	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	31.58520	0.03159	27.34360	0.02734	31.585	12.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	46.02330	0.04602	39.62120	0.03962	46.023	12.37	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	78.00280	0.07800	66.83730	0.06684	78.003	12.08	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	252.90720	0.25291	295.20530	0.29521	252.907	13.97	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	174.40000	0.17440	205.38110	0.20538	174.400	15.23	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	25.84470	0.02584	31.25910	0.03126	25.845	29.96	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.75680	11.75680	11.84820	11.84820		13.41	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.76270	11.76270	11.85430	11.85430		13.43	99,535,967.40	8,462	191,095.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	32.77260	0.03277	28.27130	0.02827	32.773	12.67	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	34.50710	0.03451	29.79150	0.02979	34.507	12.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	39.19220	0.03919	33.90350	0.03390	39.192	12.58	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	60.80790	0.06081	52.95150	0.05295	60.808	12.36	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	63.73210	0.06373	55.53540	0.05554	63.732	12.34	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	596.49820	0.59650	666.18820	0.66619	596.498	12.48	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	484.92600	0.48493	548.22430	0.54822	484.926	12.86	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	473.57730	0.47358	536.15550	0.53616	473.577	12.90	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	210.87730	0.21088	181.85550	0.18186	210.877	12.90	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	419.93230	0.41993	478.91210	0.47891	419.932	13.11	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	395.01650	0.39502	452.20630	0.45221	395.017	13.22	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	192.21110	0.19221	223.02660	0.22303	192.211	15.54	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	148.99210	0.14899	173.24840	0.17325	148.992	16.56	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	139.60640	0.13961	162.38440	0.16238	139.606	16.83	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	101.16240	0.10116	117.94220	0.11794	101.162	18.28	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	84.31080	0.08431	98.56920	0.09857	84.311	19.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	70.13530	0.07014	82.00040	0.08200	70.135	19.95	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.79060	11.79060	11.88260	11.88260		13.62	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	45.22660	0.04523	38.68320	0.03868	45.227	12.57	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	98.96760	0.09897	86.85780	0.08686	98.968	12.22	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	191.98700	0.19199	220.50820	0.22051	191.987	16.09	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	33.24070	0.03324	39.28270	0.03928	33.241	28.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.85630	11.85630	11.94940	11.94940		13.77	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	56.98490	0.05698	49.00960	0.04901	56.985	12.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	115.52660	0.11553	102.15360	0.10215	115.527	12.21	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	213.72080	0.21372	241.46740	0.24147	213.721	16.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	46.56560	0.04657	56.44540	0.05645	46.566	27.98	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.91400	11.91400	12.00800	12.00800		13.87	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	65.61110	0.06561	56.60660	0.05661	65.611	12.35	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	126.95500	0.12695	113.08600	0.11309	126.955	12.18	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	226.18040	0.22618	252.59740	0.25260	226.180	17.48	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	51.93900	0.05194	63.85310	0.06385	51.939	27.30	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.94200	11.94200	12.03570	12.03570		14.01	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.95000	11.95000	12.04360	12.04360		14.00	12,607,250.00	1,055	26,407.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	46.95100	0.04695	43.25160	0.04325	46.951	12.67	0.00	0	18,946.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,399.78610	1.39979	1,489.43950	1.48944	1,399.786	12.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	97.95800	0.09796	85.89000	0.08589	97.958	12.19	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,051.71550	1.05172	1,132.96070	1.13296	1,051.716	12.19	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	101.71550	0.10172	89.36070	0.08936	101.715	12.19	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	145.50410	0.14550	130.08430	0.13008	145.504	12.17	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	169.16860	0.16917	152.24510	0.15225	169.169	12.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	249.96110	0.24996	218.79940	0.21880	249.961	12.61	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	268.57930	0.26858	236.19090	0.23619	268.579	12.74	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	647.77780	0.64778	707.18550	0.70719	647.778	12.92	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	478.52720	0.47853	526.64210	0.52664	478.527	14.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	340.27850	0.34028	375.97880	0.37598	340.278	15.83	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	243.15810	0.24316	269.45050	0.26945	243.158	17.64	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	201.41880	0.20142	224.22770	0.22423	201.419	18.65	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	149.83190	0.14983	166.86650	0.16687	149.832	20.38	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	131.79560	0.13180	146.72180	0.14672	131.796	21.25	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	126.93290	0.12693	136.74370	0.13674	126.933	22.52	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.97800	11.97800	12.07130	12.07130		14.14	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	70.65500	0.07066	64.21450	0.06421	70.655	12.09	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	138.25550	0.13826	122.90140	0.12290	138.255	12.17	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	208.88890	0.20889	187.35360	0.18735	208.889	12.23	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	237.92760	0.23793	263.02320	0.26302	237.928	18.18	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	166.91090	0.16691	184.82030	0.18482	166.911	20.23	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	64.88760	0.06489	74.02770	0.07403	64.888	27.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.03790	12.03790	12.13060	12.13060		14.25	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	71.64390	0.07764	71.12530	0.07113	77.644	12.04	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	146.06910	0.14607	130.58350	0.13058	146.069	12.13	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	248.10980	0.24811	271.56370	0.27156	248.110	18.78	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	78.98460	0.07898	91.81400	0.09181	78.985	26.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.09380	12.09380	12.18590	12.18590		14.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	83.17670	0.08318	77.93970	0.07794	83.177	11.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	150.92340	0.15092	134.65850	0.13466	150.923	12.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	256.79330	0.25679	278.68110	0.27868	256.793	19.37	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	81.23850	0.08124	89.63890	0.08964	81.239	26.75	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.11960	12.11960	12.21210	12.21210		14.32	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.12550	12.12550	12.21810	12.21810		14.32	24,251,000.00	2,000	50,153.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	106.94840	0.10695	97.10880	0.09711	106.948	11.80	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,282.44840	1.28245	1,365.20880	1.36521	1,282.448	11.80	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,243.00850	1.24301	1,321.58680	1.32159	1,243.009	11.85	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,092.42550	1.09243	1,168.04740	1.16805	1,092.426	12.04	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	953.95490	0.95395	1,026.55690	1.02656	953.955	12.24	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	316.75440	0.31675	284.30010	0.28430	316.754	12.70	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	398.89490	0.39889	431.13330	0.43113	398.895	16.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	381.42460	0.38142	412.17380	0.41217	381.425	17.26	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	365.19430	0.36519	394.54400	0.39454	365.194	17.54	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	329.37870	0.32938	356.65700	0.35666	329.379	18.20	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	232.22790	0.23223	250.56230	0.25056	232.228	20.61	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.14530	12.14530	12.23820	12.23820		14.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	87.50010	0.08750	82.17660	0.08218	87.500	11.93	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	153.67070	0.15367	136.83560	0.13684	153.671	11.93	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	263.04480	0.26304	284.00290	0.28400	263.045	19.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.52450	0.07952	92.21820	0.09222	79.524	26.44	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.25020	12.25020	12.34480	12.34480		14.62	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	313.77720	0.31378	289.43380	0.28943	313.777	12.45	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	284.75770	0.28476	294.62440	0.29462	284.758	24.00	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.30640	12.30640	12.40150	12.40150		14.75	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.31250	12.31250	12.40760	12.40760		14.75	12,312,500.00	1,000	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.48960	12.48960	12.58480	12.58480		15.29	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.49780	12.49780	12.59300	12.59300		15.28	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.68910	12.68910	12.78450	12.78450		15.65	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.69720	12.69720	12.79260	12.79260		15.65	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.87230	12.87230	12.96780	12.96780		15.84	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.88250	12.88250	12.97800	12.97800		15.93	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.59430	11.59430	11.68400	11.68400		13.18	1,205,807.20	104	2,077.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	35,319.11970	0.35319	43,244.44460	0.43244	35,319.120	13.57	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.76270	11.76270	11.85430	11.85430		13.43	152,915.10	13	180.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.95000	11.95000	12.04360	12.04360		14.00	83,650.00	7	161.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.12550	12.12550	12.21810	12.21810		14.32	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.89100	17.89100	18.01360	18.01360		11.65	3,130,925.00	175	35,904.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	6.40460	0.00640	5.57140	0.00557	6.405	15.06	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	12.06960	0.01207	9.82520	0.00983	12.070	13.44	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	66.63790	0.06664	50.76390	0.05076	66.638	12.45	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	45.16510	0.04517	72.38450	0.07238	45.165	12.71	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	9.25110	0.00925	13.67610	0.01368	9.251	14.41	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	5.70190	0.00570	8.78490	0.00878	5.702	15.61	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	2.99330	0.00299	4.95860	0.00496	2.993	17.49	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.13970	18.13970	18.26500	18.26500		12.99	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.42070	18.42070	18.54910	18.54910		13.58	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.68940	18.68940	18.81640	18.81640		14.03	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09699	0.09699	0.09827	0.09827		16.74	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09852	0.09852	0.09983	0.09983		15.76	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10024	0.10024	0.10159	0.10159		15.26	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.13200	13.13200	13.23680	13.23680		12.63	41,457,724.00	3,157	83,740.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	6.70800	0.00671	5.63240	0.00563	6.708	13.17	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	334.71000	0.33471	425.51340	0.42551	334.710	12.73	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	97.58310	0.09758	72.74710	0.07275	97.583	12.68	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	336.59430	0.33659	269.80110	0.26980	336.594	13.73	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	687.17380	0.68717	595.79610	0.59580	687.174	15.49	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	878.51670	0.87852	781.63620	0.78164	878.517	16.47	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	897.91780	0.89792	800.65220	0.80065	897.918	16.56	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,123.16630	1.12317	1,022.66130	1.02266	1,123.166	17.69	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.58590	0.00059	1.13680	0.00114	0.586	20.58	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.50840	0.00051	0.98250	0.00098	0.508	20.75	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	15.25	Call	0.29270		0.00029		0.55360	0.00055	0.293	21.45	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.26990		0.00027		0.50870	0.00051	0.270	21.55	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.24910		0.00025		0.46760	0.00047	0.249	21.66	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.24260		0.00024		0.45470	0.00045	0.243	21.69	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.21820		0.00022		0.40670	0.00041	0.218	21.83	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.31090		13.31090		13.41820	13.41820		12.82	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	111.26660		0.11127		131.32720	0.13133	111.267	16.50	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.33780		13.33780		13.44570	13.44570		13.00	6,668,900.00	500	102,048.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	98.72350		0.09872		86.41090	0.08641	98.724	11.94	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	413.40230		0.41340		362.18750	0.36219	413.402	13.15	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	322.96010		0.32296		374.05670	0.37406	322.960	13.40	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	237.23010		0.23723		276.49060	0.27649	237.230	14.35	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	63.54610		0.06355		73.97580	0.07398	63.546	19.35	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.57210		13.57210		13.68320	13.68320		13.42	1,384,354.20	102	10,705.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.79970		13.79970		13.91040	13.91040		13.67	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	737.46430		0.73746		677.72860	0.67773	737.464	13.94	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	233.58660		0.23359		249.69260	0.24969	233.587	20.34	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.61220		14.61220		14.72900	14.72900		14.98	0.00	0	0.00
ALR03/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			563.88600		563.88600		562.33200	562.33200			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.34800		461.34800		460.84900	460.84900			0.00	0	119.00
AL37	On 06/08/2015	Index Future			468.85700		468.85700		468.35500	468.35500			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			550.53600		550.53600		549.41300	549.41300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			559.49600		559.49600		558.36200	558.36200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			502.85700		502.85700		501.91100	501.91100			0.00	0	618.00
ALBI	On 06/08/2015	Index Future			511.04100		511.04100		510.08500	510.08500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			519.62800		519.62800		518.66600	518.66600			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.99860		8.99860		9.10510	9.10510		15.93	6,748,950.00	750	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	134.59960		0.13460		94.46920	0.09447	134.600	15.93	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	428.21540		0.42822		343.33500	0.34334	428.215	17.32	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	8.07700		0.00808		14.92200	0.01492	8.077	19.12	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.50400		0.00150		2.65630	0.00266	1.504	22.58	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.08150		9.08150		9.18970	9.18970		14.92	1,380,388.00	152	11,748.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	63.27880		0.06328		51.07950	0.05108	63.279	14.90	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	117.36550		0.11737		96.00320	0.09600	117.365	14.67	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	252.55340		0.25255		211.02330	0.21102	252.553	14.86	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	264.47110		0.26447		320.93000	0.32093	264.471	15.04	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	154.13020		0.15413		191.07720	0.19108	154.130	15.92	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	122.02980		0.12203		152.46350	0.15246	122.030	16.33	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.18180		9.18180		9.29160	9.29160		13.45	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.27960		9.27960		9.38870	9.38870		13.46	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.18240	9.18240		9.28940	9.28940		10.71	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		9.30800	9.30800		9.41710	9.41710		13.08	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		60.23160	60.23160		95.19160	95.19160			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		6.95000	6.95000		41.68000	41.68000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.19730	12.19730		12.34050	12.34050		14.05	0.00	0	3,082.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.42090	12.42090		12.57340	12.57340		14.20	372,627.00	30	6,542.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84510	1.84510		1.85770	1.85770		12.47	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.85450	1.85450		1.86730	1.86730		13.07	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future		1.76200	1.76200		1.77460	1.77460		10.87	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.79350	1.79350		1.80580	1.80580		14.28	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.83340	1.83340		1.84700	1.84700		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		122.23981	122.23981		122.25290	122.25290			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.26207	124.26207		124.27708	124.27708			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		9.18318	86.36604		9.21486	86.11943			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.25288	87.78776		9.28541	87.53803			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.31871	85.46029		9.35199	85.20814			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		498.92500	498.92500		498.00600	498.00600			0.00	0	460.00
GOVI	On 06/08/2015	GOVI		507.04500	507.04500		506.11700	506.11700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		515.56500	515.56500		514.63200	514.63200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 07/05/2015	Bond Future		118.47942	118.47942		118.28093	118.28093			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.26334	119.26334		119.06312	119.06312			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		125.61454	125.61454		125.62912	125.62912			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future		126.36946	126.36946		126.38609	126.38609			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		125.61439	125.61439		125.62913	125.62913			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		127.69209	127.69209		127.70885	127.70885			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		134.72671	134.72671		134.74210	134.74210			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		135.48295	135.48295		135.50072	135.50072			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		224.77800	224.77800		224.81500	224.81500			0.00	0	1,076.00
IGOV	On 06/08/2015	Index Future		228.45500	228.45500		228.49500	228.49500			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.31200	232.31200		232.35700	232.35700			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		608.82000	608.82000		608.91700	608.91700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		618.79600	618.79600		618.89700	618.89700			0.00	0	159.00
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		6.14000	93.86000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.19000	93.81000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.21000	93.79000		6.18000	93.82000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.24000	93.76000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.31000	93.69000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.45000	93.55000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.59000	93.41000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.76000	93.24000		6.70000	93.30000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.90000	93.10000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.04000	92.96000		6.98000	93.02000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12650	0.12650		0.12730	0.12730			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12510	0.12510		0.12600	0.12600			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05760	0.05760		0.05790	0.05790		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future		0.05270	0.05270		0.05300	0.05300			737,800.00	14,000	14,200.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.04820	0.04820		0.04700	0.04700			9,640.00	200	81,701.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.13260	1.13260		1.13290	1.13290			3,397.80	3	320.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.13390	1.13390		1.13420	1.13420			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.13570	1.13570		1.13610	1.13610			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.13810	1.13810		1.13850	1.13850			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			7.68201		125.47298		7.71349	125.20048		7.74	28,607,839.44	228	33,679.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,228.98000		3.22898		3,435.74000	3.43574	3,228.980	7.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,918.58000		2.91858		3,116.18000	3.11618	2,918.580	7.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,626.05000		2.62605		2,813.98000	2.81398	2,626.050	7.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,259.85000		1.25985		1,383.94000	1.38394	1,259.850	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.72101		122.24025		7.75348	121.96465		7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	213.17000		0.21317		236.03000	0.23603	213.170	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.75258		124.27506		7.78593	123.99731		7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	431.42000		0.43142		464.47000	0.46447	431.420	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.76747		121.22072		7.80214	120.93712		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			288.20703		288.20703		288.44832	288.44832			0.00	0	861.00
R197	On 06/08/2015	Bond Future			286.86921		286.86921		287.11858	287.11858			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			236.43170		236.43170		236.45952	236.45952			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			237.09961		237.09961		237.13106	237.13106			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			7.43981		103.33166		7.47148	103.14479		6.06	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.47521		105.03229		7.50808	104.84357		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	30.73000		0.03073		35.17000	0.03517	30.730	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			6.68637		104.62460		6.70904	104.57514		1.95	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.69264		106.34682		6.71766	106.29777		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.67451		103.94935		6.70195	103.90155		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			8.09542		101.40024		8.12681	101.13499			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.14212		99.06068		8.17437	98.79220			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.24490		100.97809		8.27627	100.69529			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.29065		102.64066		8.32283	102.35430			0.00	0	0.00

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 05/11/2015	Bond Future			8.33097		100.19279		8.36386	99.90368			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			8.30323		104.31518		8.32940	104.05033			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.34850		101.77308		8.37529	101.50507			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.38483		103.46764		8.41213	103.19715			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			6.92151		106.50272		6.94883	106.41498		2.93	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.95024		104.21914		6.97952	104.13113		2.93	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	18.32000		0.01832		20.77000	0.02077	18.320	3.14	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.96128		105.95389		6.99245	105.86649		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			8.37131		106.51371		8.39743	106.22222			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.41476		103.88251		8.44147	103.58751			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.44978		105.61219		8.47698	105.31427			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			8.35202		106.15400		8.37810	105.85256			0.00	0	32,838.00
R2048	On 06/08/2015	Bond Future			8.39079		107.90105		8.41743	107.59598			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.42667		105.26496		8.45381	104.95675			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			7.07666		103.00888		7.10890	102.88190		3.86	0.00	0	35,334.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,608.72000		2.60872		2,495.34000	2.49534	2,608.720	4.10	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.11148		101.06146		7.14559	100.93357		3.85	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,837.20000		1.83720		1,752.85000	1.75285	1,837.200	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.12818		102.74380		7.16406	102.61576		3.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,895.70000		1.89570		1,817.69000	1.81769	1,895.700	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			7.20116		98.63046		7.22784	98.50599		4.89	52,076,882.88	528	60,921.00
R208	On 06/08/2015	Bond Future			7.23353		100.25427		7.26141	100.12888		4.74	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	19.61000		0.01961		22.16000	0.02216	19.610	5.06	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.25593		98.52226		7.28490	98.39672		4.69	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	188.35000		0.18835		202.16000	0.20216	188.350	5.00	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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		8.25403	80.91005		8.28523	80.64922		12.47	2,184,571.35	27	14,591.00
R209	On 07/05/2015	Bond Future	7.30	Call	49.06000	0.04906	43.57000	0.04357	49.060	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,604.72000	1.60472	1,738.74000	1.73874	1,604.720	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future		8.29362	82.24219		8.32553	81.97794		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	95.36000	0.09536	106.20000	0.10620	95.360	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future		8.32830	80.46236		8.36082	80.19538		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		174.76932	174.76932		174.79010	174.79010			0.00	0	583.00
R210	On 06/08/2015	Bond Future		177.66014	177.66014		177.68364	177.68364			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		131.84663	131.84663		131.86316	131.86316			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future		132.39528	132.39528		132.41385	132.41385			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		137.17266	137.17266		137.18882	137.18882			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future		137.65011	137.65011		137.66831	137.66831			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		8.15078	91.24843		8.18209	90.99334		10.60	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future		8.19272	92.75021		8.22482	92.49195		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.23155	90.74819		8.26434	90.48749		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		8.28091	82.41802		8.30695	82.18500		13.25	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future		8.31817	83.77454		8.34477	83.53855		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.35258	81.87643		8.37965	81.63815		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.37784	83.35617		8.40564	83.11306		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
R214/R209	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
RAIN	On 16/03/2015	Foreign Exchange Future	20,621.65000		20,621.65000		20,787.22000	20,787.22000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.66420		4.66420		4.69720	4.69720		9.83	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.63400		4.63400		4.66920	4.66920		11.04	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.63570		1.63570		1.64090	1.64090			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.55380		1.55380		1.55930	1.55930			0.00	0	0.00
Total for Derivatives :											692,400,476.27	66,776	4,279,786.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08293			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.74500		103.48893		6.74500	103.47007			1,443,430,000,000.00	214,000,000	222,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32063			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.09000		108.05411		8.09000	108.03044			8,090,000,000,000.00	1,000,000,000	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.88666			0.00	0	150,000,000.00
AA07	On 15/04/2021	Spot Bond	8.65500		107.40832		8.65500	107.38332			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.86000		10.00000	105.83300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.94351			0.00	0	200,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.01694			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.95500		100.16899		8.95500	100.14475			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.59764		100.00000	9.57361			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.92901		10.84000	102.89900			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.01473		100.00000	10.99219			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.86500		103.50491		6.86500	103.48555			8,924,500,000,000.00	1,300,000,000	3,250,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.01815			0.00	180,000,000	90,000,000.00
AB09	On 03/05/2017	Spot Bond	8.31500		107.11476		8.31500	107.09065			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		106.94800		10.00000	106.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.54253		2.41000	271.89028			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.89000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.47466			0.00	10,000,000,000	5,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.53281			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.57144			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.95259			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.73890			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.43331			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.06358		100.00000	97.80483			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.17262		2.15000	173.16246			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.12286		2.76000	164.11055			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.91848		2.17000	174.90810			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.91499		1.82000	186.90567			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.66125	80.60629		7.66125	80.58999			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.66125	80.60629		7.66125	80.58999			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.66000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.43402			0.00	600,000,000	150,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.39000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.53000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.57000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.99000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.90201			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.65000			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	91.98000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.71000			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	101.17919			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.03500		109.53741		7.03500	109.51648			2,110,500,000,000.00	300,000,000	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.90365			0.00	600,000,000	150,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.16000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.66000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.78000		93.42324		2.78000	107.31029			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		102.01317		2.51500	160.98225			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38000		116.89945		2.38000	214.37630			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	88.42000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.04000		92.74190		9.04000	92.71924			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.50000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.14000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.21489			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.13000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.20500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		107.99283		9.63000	107.96494			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.72000			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	9.07500		112.13331		9.07500	112.10598			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.36000		95.21032		8.36000	95.18890			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	107.50000			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	9.17000		111.40876		9.17000	111.38132			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.89000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.68263			0.00	600,000,000	150,000,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.52526			0.00	600,000,000	150,000,000.00
ABS10	On 17/03/2018	Spot Bond	7.81500		109.94892		7.81500	109.92565			0.00	0	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.36500		108.65250		8.36500	108.62804		8,365,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.90500		102.92334		6.90500	102.90410		3,528,455,000,000.00	511,000,000	1,300,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.45000		100.91728		8.45000	100.89433		101,400,000,000,000.00	12,000,000,000	780,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.27000		100.81492		9.27000	100.78969		27,068,400,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.30500		106.26236		7.30500	106.24130			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		217.53701		2.22000	275.60266			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.09876		2.04000	128.90400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.29000	128.70024		2.29000	131.27719			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00657		100.00000	0.00655			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	94.27040		100.00000	94.03053			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.19500	107.32345		11.19500	107.29116			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16760			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.52330		100.00000	6.50715		100,000,000,000,000.00	1,000,000,000	500,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17164			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22877			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.88191		100.00000	38.78563			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.16356			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.32854		11.00000	68.30901			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.88191		100.00000	38.78563			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	101.57427			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.72345			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.50774			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.55270			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57247			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62422			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62422			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62766			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.62077			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.45810			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.30724			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.52575			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.57046			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.58839			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.55245			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.47180			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.85000	106.18715		8.85000	106.35002			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.71417			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.35264			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	88.52622			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.87853			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.96323			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.50766			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.47387			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91731			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.47237			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61810			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06375			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.62377			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.63225			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.51307			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.50347			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34061			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30999			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36941			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.48091			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41793			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34601			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.36581			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.50838		10.23000	104.47958			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38544			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35501			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.53564			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.03000	104.53211		9.03000	104.50675			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47544			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.05761		1.75000	117.17225			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39404			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.36743			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44659			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.49136			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.64708			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94752			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.99882			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.38569			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.44214			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.48240			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44390			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.52016			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.54353			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.65841			0.00	600,000,000	300,000,000.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.89359			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.54901			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.54901			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63450			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45554			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63729			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.41511			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63450			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.54746			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.57959			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.56294			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.40530			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.32966			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.36598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.35344			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.11896			0.00	600,000,000	300,000,000.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.38748			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.40888			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.44659			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.36777			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.36598			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.49150			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.86106			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.55675			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.60646			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.97775			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.67864			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.82823			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	21.45012		100.00000	21.39641			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.41897		100.00000	14.38327			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.06020			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.80447			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.88167			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.98448			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.77041			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.60000	101.26794		7.60000	101.24719			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.98474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.14137			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.40000		104.51019		8.40000	104.48644			0.00	0	3,030,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.17000		118.03580		9.17000	118.00673			0.00	0	525,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.99500		103.47458		6.99500	108.87359			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.78000		105.21049		8.78000	105.18552			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.27829		100.00000	15.24430			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.54000		106.11494		9.54000	106.08763			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500		165.47471		2.76500	165.46224			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.76273			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.85732			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		78.83369		100.00000	78.66379			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.27518			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.37152			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	101.39419			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.88616			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.31514			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	101.41792			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.70414			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.97989			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	112.90000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.24000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.84511			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	92.57426			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.63000	130.09894		2.63000	233.32062			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	106.66738			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	107.50802			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00833			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	90.30705			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	103.28769			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.48983			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.34933			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.64500	163.02532		2.64500	206.53817			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	30.66221		100.00000	30.59398			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.80699		100.00000	18.76042			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	18.91546		100.00000	18.86862			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.42736		100.00000	18.38173			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.51170			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25844			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.20518			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.50000	107.94781		8.50000	107.92312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.48667		0.00		0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.80319		0.00		0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.38139		0.00		0	60,000,000.00	
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.08620		0.00		0	0.00	
BAW19	On 05/12/2020	Spot Bond	8.93500	104.95071	8.93500	104.92551		0.00		0	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.27500	107.23721	7.27500	107.21615		0.00		0	569,700,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000	56.96019	100.00000	56.81914		0.00		0	0.00	
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	103.88602		0.00		0	0.00	
BAW8	On 02/10/2017	Spot Bond	8.41500	107.51385	8.41500	107.48949		0.00		0	0.00	
BAYA01	On 31/03/2016	Spot Bond	10.77450	103.81384	10.77450	102.96934		0.00		0	0.00	
BAYA04	On 30/09/2015	Spot Bond	10.89768	102.16855	10.89768	101.96562		0.00		0	0.00	
BAYA05	On 30/09/2015	Spot Bond	10.91178	102.13888	10.91178	101.95772		0.00		0	0.00	
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.70512		0.00		0	0.00	
BAYA07	On 31/12/2015	Spot Bond	10.92512	102.06625	10.92512	101.94623		0.00		0	0.00	
BAYA08	On 31/12/2017	Spot Bond	11.50728	102.49148	11.50728	102.48377		0.00		0	0.00	
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74382		0.00		0	0.00	
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.74382		0.00		0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.74389		0.00		0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.02450	101.74469	11.02450	101.69894		0.00		0	0.00	
BAYA13	On 31/03/2016	Spot Bond	10.98087	103.03882	10.98087	102.07077		0.00		0	0.00	
BAYA14	On 30/09/2015	Spot Bond	10.89768	102.16855	10.89768	101.96562		0.00		0	0.00	
BAYA15	On 30/06/2016	Spot Bond	10.84513	102.54333	10.84513	102.26485		0.00		0	0.00	
BAYA16	On 30/09/2016	Spot Bond	10.00432	98.37224	10.00432	101.91797		0.00		0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.65874		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63807			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.63807			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	9.07101		104.39698		9.07101	103.31664			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.19000		101.59395		11.19000	101.54350			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.59210			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.11500		75.28950		11.11500	99.63036			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	101.51183			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.74088		9.28000	101.46315			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.61508			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.90000		73.97851		10.90000	99.61075			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.56909			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60743			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60743			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	101.55069			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.62750			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.62750			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.55376			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.57370			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.62759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.19434			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.27959			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.77450	104.25745		13.77450	103.42270			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.94560	103.03511		14.94560	103.04041			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.82107	103.00987		13.82107	102.62682			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.10413			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.10413			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.10413			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.18029			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.83703			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.91097		100.00000	27.85802			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.58055		100.00000	21.52710			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.64072		100.00000	19.59209			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.12390		100.00000	12.09389			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.14351		100.00000	12.11310			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.65838		100.00000	14.62208			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.70124		100.00000	12.66978			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.71642			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.71183			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.93450			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98884			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.15992		100.00000	9.13723			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.15992		100.00000	9.13723			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000	103.40138	2.12000	179.95867				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.69000	102.81407	7.69000	166.29353				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.69000	96.84548	7.69000	166.56858				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.07500	103.28886	8.07500	103.26640				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	7.50000	101.96832	7.50000	101.94758				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.54444				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.75575				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.77038				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.81911				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.86781				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.00370				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	35.91623	100.00000	35.82729				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	100.56980				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58074				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.58438				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.62809				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68629				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	22.47914	100.00000	22.42347				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	22.47914	100.00000	22.42347				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.56608			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59596			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.96500	105.55110		7.96500	105.52832			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.68560			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84480			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.12469		100.00000	16.08476			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.12469		100.00000	16.08476			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.18201			0.00	20,000,000	10,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.60000	104.36340		10.60000	103.73926			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.54263			0.00	20,000,000	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.66907		10.11500	100.13839			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.44014			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	61.48208		100.00000	61.36544			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.88834			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.81957			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.21000	71.01825		8.21000	103.70756		36,124,000,000,000.00	4,400,000,000	4,400,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.88588			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.76491			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00453			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.01304			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05399			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.05662			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.06140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.08112			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.06541			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	96.46982		100.00000	96.21661			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.74965			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.77066			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.64785			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.48901			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.88335			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.71360			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.69042			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.63617			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49363			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.28518			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.18147			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.14716			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.40635			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.07803			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.03980			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.00440			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.79530			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.58617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.53465			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.46724			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	100.00000	92.17172		100.00000	91.93955		3,160,000,000,000,000.00	31,600,000,000	15,800,000,000.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.54933		100.00000	28.47864			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47809			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.15385			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.11500	112.11364		9.11500	112.08604			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.69925			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.12500	104.79374		9.12500	104.76790			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.10000	103.25190		12.10000	103.21840			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.13992			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.00000	99.43158		12.00000	99.39958			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.20551			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.00500	103.46647		9.00500	103.44131			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.27554			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.00000	96.92794		12.00000	96.89674			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98080			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	93.06580			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19767			0.00	300,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.68500	97.88511		9.68500	97.85953			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.54000	119.37774		9.54000	119.34718			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.82000	113.19904		9.82000	113.16923			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.70000	121.33221		8.70000	121.30367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.50102			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.31500		105.76532		11.31500	105.73317			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.11839			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.27913			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.94840		10.00000	106.92050			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42496			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.72142			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.83900			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.54109			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.90929			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39573			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.44962			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.51165			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	100.22299			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.22074			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.23262			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.50777			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.07186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000	101.56510		10.11000	101.53743			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09143			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.04970		2.76000	121.04052			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.25920		3.14000	120.87186			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	99.97767		8.25000	99.95534			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.99000	128.98512		2.99000	123.12211			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.75748		2.40000	121.95223			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.10777			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.24500	103.50875		8.24500	103.48578			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.79872			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.81656			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.29500	103.59692		8.29500	103.57380			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.29500	103.59692		8.29500	103.57380			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.34500	102.42960		8.34500	102.40659			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54373			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69833			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.21306			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.04055			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.07576		9.35000	100.05050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243	On 24/02/2019	Spot Bond	9.35000	100.07576		9.35000	100.05050			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	101.49858			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25093			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26544			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.26621			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25093			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.25093			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.28597			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.14940			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78603			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.24528			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.24528			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.24528			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69847			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.83000	106.84791		8.83000	106.82241			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32119			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.75052			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76897			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76020			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01285			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.02326			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.98598			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.86509			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70524			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.48693			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31023			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.38390			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.70611			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68353			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.47594			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.66774			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26542			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45989			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32893			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.64621			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28976			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43556			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42506			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	102.85934			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	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	100.23723			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.32000	98.65893		10.32000	98.63152			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.84000	100.33928		10.84000	100.31003			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36247			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.65597			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.23194			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67936			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.57636			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.25649		8.80500	102.84857			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.45554			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.67244			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	101.52179			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54863			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.65240			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.57975			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19046			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.92616			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.72357			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36247			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	100.64966			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.91504			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37029			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.17701			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.79520			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38186			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.60231			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.64347			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.35105			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33116			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.61964			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.92083			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.19032			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.62382			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.71031			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.32656			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	103.10240		10.55000	104.55987			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.50000	109.40961		9.50000	110.84949			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.46364			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.91067			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.64000	111.22739		11.64000	112.99284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.54305			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.67000		106.26333		11.67000	106.16349			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.10000		106.04021		10.10000	105.95366			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.54305			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.71593			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.71450			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.44114			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.47170			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.47184			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.42036			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.98500		108.46787		8.98500	108.38889			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.43371			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.60768			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.64899		10.55000	104.61927			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.84668		11.00000	104.81566			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73630			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.63450			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.73955			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.43000		108.76574		11.43000	108.66559			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.79182			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.47159			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.77856			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.57068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.16784				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35487				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38390				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.05010				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.46449				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.44782	7.01000	41.05555				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.63273				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	8.07500	103.28886	8.07500	147.44943				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.69000	37.70778	7.69000	166.29353				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.69000	38.14658	7.69000	166.56858				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.48163				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.44300				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05060				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05060				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.56168				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.46101				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48084				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03748				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48240				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.67936				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34986				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.43586				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42687			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.43581			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.01530			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.42500	110.34911		8.42500	107.93988			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.36500	103.83810		8.36500	103.81473		13,718,600,000,000.00	1,640,000,000	820,000,000.00	
COJ05		On 05/06/2023	Spot Bond	9.62500	117.26590		9.62500	117.23562			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.48500	104.83142		7.48500	104.81026			0.00	0	9,000,000,000.00
COJ07		On 23/03/2021	Spot Bond	9.19500	111.90736		9.19500	111.87957			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.28000	107.72800		9.28000	107.70116			0.00	0	100,000,000.00
COT01		On 03/04/2023	Spot Bond	9.65000	100.67555		9.65000	100.64948			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.42000	102.54594		10.42000	102.51733			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.42000	95.33376		10.42000	95.30716			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.97994			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92157			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71150			0.00	0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	11.02871		100.00000	11.00141			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.01889			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.36805			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.34041			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.97877			0.00	0	0.00
CPL025		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.12332			0.00	0	0.00
CPL026		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.13616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.50960		100.00000	10.48358			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.40567		100.00000	13.37247			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.96000		102.01653		10.96000	101.78632			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.79683		100.00000	15.75772			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.68706		100.00000	6.67050			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.61068		100.00000	16.56955			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.60123			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.69000		100.94121		7.69000	100.92017			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91241			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.11327			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	100.00000		54.89056		100.00000	100.00000		3,000,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
DLT02U	On 06/11/2015	Spot Bond	100.00000		57.78729		100.00000	57.64259			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64998			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08938			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43500			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.45926			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.91148			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.15998			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	51.60881			0.00	2,000,000,000	4,000,000,000.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.66134			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.59289			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.18500		105.83800		8.18500	105.81468			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09500		112.64885		7.09500	112.62727		7,095,000,000,000.00	1,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.04000	106.17388		8.04000	106.15076			0.00	0	1,940,000,000.00
DV23	On 27/02/2023	Spot Bond	8.83000	106.61256		8.83000	106.58753			396,647,419,858,000.00	44,920,432,600	16,190,485,600.00
DV24	On 18/02/2024	Spot Bond	8.91000	104.98674		8.91000	104.96145			4,455,000,000,000.00	500,000,000	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.09000	108.14901		9.09000	108.12246			5,454,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.18566			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08288			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36125			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11279			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.39775			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.41846			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.24849			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32970			0.00	40,000,000	10,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.61343			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.55000	127.05606		7.55000	127.03006			32,877,230,000,000.00	4,354,600,000	2,452,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.33310			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	98.63865		2.35000	98.63228			0.00	0	1,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.09451		1.20000	134.86629			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21500	122.21394		2.21500	122.20650			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16500	110.36621		2.16500	110.35964			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.17500	110.06730		2.17500	110.06073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.21000	102.55865		2.21000	102.55245			0.00	0	1,000,000,000.00
EL36	On 31/01/2036	Spot Bond	2.33000	99.02614		2.33000	99.01980			0.00	0	1,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.08500	107.06128		9.08500	107.03499			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.93500	113.18504		8.93500	113.15772			0.00	0	121,500,000.00
EMM03	On 04/05/2024	Spot Bond	9.47000	106.67152		9.47000	106.64426			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500	98.38801		9.72500	100.00759			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.86500	109.94132		9.86500	107.52525			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.18127			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.28295			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.54694			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43107			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.41483			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.39339			0.00	200,000,000	100,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.25308			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05384			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.05874			0.00	720,000,000	720,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.05940			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	97.91489		100.00000	97.56890			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.05500	102.60644		11.05500	102.57650			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.91493			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.63425			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.86637			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.48000	101.15541		9.48000	101.12968			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.16903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.80868			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	100.19832			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	100.21038			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.17713			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18429			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.17570			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18166			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.18152			0.00	0	95,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.17910			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.44093		6.80000	100.42247		138,720,000,000,000.00	20,400,000,000	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.47000	108.19154		7.47000	108.16975		245,616,783,714,000.00	32,880,426,200	15,818,941,000.00	
ES23	On 25/01/2023	Spot Bond	8.14000	111.58958		8.14000	111.56499		173,920,990,914,000.00	21,366,215,100	50,824,076,800.00	
ES26	On 02/04/2026	Spot Bond	8.45000	98.91379		8.45000	98.89131		215,650,413,550,000.00	25,520,759,000	10,085,546,500.00	
ES33	On 15/09/2033	Spot Bond	9.12000	89.04703		9.15000	88.78871		1,871,434,115,904,000.00	05,201,109,200	95,251,937,000.00	
ES42	On 25/04/2042	Spot Bond	9.14000	96.51455		9.14000	96.49085		378,396,000,000,000.00	41,400,000,000	16,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.05118			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.15671			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03914			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.80505			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.25910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01405			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.24493			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.73192			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00815			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92819			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.94700		100.00000	10.91960			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.65441		100.00000	10.62773			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.52613			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.29400			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.70535			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.82479			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.00000	99.98187		9.00000	99.95769			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.45909			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.45902			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.69509			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.92162			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.91427			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	99.91274			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.68500	104.49191		9.68500	103.78705			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.78000	109.13564		9.78000	109.10702			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.64977			0.00	0	100,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.29000	130.41057		2.29000	131.27719			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	126.98361		2.25000	275.01248			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.49500	103.54906		2.49500	110.06433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.49500		102.23653		2.49500	161.33481			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		118.73137		2.27000	217.73641			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.30500		109.39090		7.30500	109.36922			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71100		65.20874		7.71100	64.61273			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43400		41.83731		9.43400	40.95251			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		40.53201		9.67000	39.61772			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		99.18478		100.00000	98.91599			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		100.74650		100.00000	100.49080			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.85855			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.74154			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50782			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65526			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.15526		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.15526		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63450			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	101.55758			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82228			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60768			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.12477		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.70961			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.10772			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.04530			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	19.47972		100.09221	19.43144			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.45913			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.12209			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.93898			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.40642			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.61921			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	101.63722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.49518			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.52715			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.00071			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.50031			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.07732		13.22500	63.05452			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41435			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.41614			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.08297			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.48061			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.72500	95.42682		3.72500	98.71699			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54505			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.54505			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.06787			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.36247			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.57768			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.45554			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.42152			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.51665			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.66491			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.33744			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.51137			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.76624			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.91148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.51283			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.92827			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.40539			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.52715			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.52715			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.45654			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16050			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.22336			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27922			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99205			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.61304			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.97596			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26126			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91377			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.91622			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85653			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77929			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.85653			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.77620			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.46067			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.51189		8.75000	100.48746			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.48323			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.74263		100.00000	10.71603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		9.80750	100.00000	9.78321				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.40398				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.71004	100.00000	1.70581				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	100.07036				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.86651	100.00000	21.81236				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.38156				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.59247	100.00000	10.56625				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.36490	100.00000	16.32392				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.38153				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.33607	100.00000	16.29516				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.38061				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.36178				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.49475				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.46497				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.10000		124.79698	3.10000	124.78639				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.33205				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.32773				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.32773				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.13510				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.30469				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.62457				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.61562				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.81046				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.66680				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC66	On 31/01/2022	Spot Bond		3.63000	114.07355		3.63000	120.73700			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.64437			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.66055			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.68000	105.30594		3.68000	120.36277			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.66000	103.09656		3.66000	120.51230			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.36000	100.15266		3.36000	125.76743			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.43000	101.29634		3.43000	134.87915			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.74664			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43580			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.63362			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.89953			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.83128			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56832			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.56652			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.86277			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40670			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	12.15693		100.00000	12.12682			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	40.75739		100.00000	40.65646			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	90.24265		100.00000	89.94870			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.95103		100.00000	22.89420			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.52330		100.00000	6.50715			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.97333		100.00000	11.94368			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.50000	153.68391		5.50000	153.66080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13883			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.61727			0.00	0	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.81599			0.00	0	2,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.01919			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.63213			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.73834			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.41430			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.08800	83.91747		2.08800	103.60042			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.45000	102.80225		2.45000	134.31544			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.72923			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.00127		10.38000	100.97252			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.00127		10.38000	100.97252			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	100.67022			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.59000	99.79422		2.59000	108.33710			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.58000	208.97581		2.58000	208.42778			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.56000	108.91853		2.56000	108.91087			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.91451			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.61000	208.10366		2.61000	207.55303			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.73205			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.58000	109.24250		2.58000	109.23475			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.65000	107.20824		2.65000	107.20043			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06660			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	49.10600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.37146			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.25353		2.75500	105.24556			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		113.08601		2.73000	204.09875			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		111.44421		2.78000	202.68034			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.51000		96.23667		2.51000	96.23004			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		159.31379		2.81000	201.83510			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.78733		3.03000	100.32599			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.27842			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.90095		2.37000	272.66683			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.89296		2.26000	274.81608			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.56589		2.98000	261.10823			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.76000		100.14127		2.76000	127.46545			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.64865			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.29000		131.28545		2.29000	127.26317			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86416			0.00	400,000,000	100,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.09746			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.48277			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.33160		2.43000	108.32437			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.42805		104.97509	23.36746			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.10478		101.07593	30.02952			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.24105		100.44759	22.18576			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.37233		100.76967	28.30158			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond	2.10000		118.14536		2.10000	118.13857			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	2.44000		96.29058		2.44000	110.60488			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.73823			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.47000		96.03365		2.47000	110.30966			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97771			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		125.09622		2.46000	343.25988			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.36494			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.97998			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.92500		104.12147		5.92500	104.10461			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.28500		104.66732		7.28500	104.64663		2,185,500,000,000.00	300,000,000	300,000,000	300,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.73500		105.60436		7.73500	105.58222			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.90000		110.98386		7.90000	110.96024			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.39000		104.89781		8.39000	104.87401			0.00	0	1,030,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.58500		104.28869		8.58500	104.26461			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.14000		92.20905		9.14000	92.18628			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.21000		112.09491		9.21000	112.06718			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.57000		100.51309		9.57000	103.36170			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.04000		95.89900		10.04000	95.87305			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.72000		86.28960		9.72000	86.26710			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.28290			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.30090			0.00	0	20,000,000.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.34586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.41782			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.47178			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.70549			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.11383			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.11859			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.95891			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12294			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.12777			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.13178			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.14944			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	52.10652		100.00000	51.97604			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.74202		100.00000	8.72013			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.46667		100.00000	1.46300			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24607		100.00000	0.24545			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09284			0.00	0	2,000,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.07122			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.86500	104.77723		8.86500	104.75226			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	100.37282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.83744	100.00000	10.81060				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.80620	100.00000	18.75962				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.02984	100.00000	10.00354				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.61668				0.00	0	65,093,300.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.64070				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.67049				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.71181				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	100.84532				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.88448				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.40093				0.00	0	70,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.60904				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.01558				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.33185				0.00	500,000,000	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001				0.00	0	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	101.10740				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.90908				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.79148				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.04999	100.00000	9.02733				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.95799				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.52635				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.50318			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.50900			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60967			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.37282			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.81990			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.18055	101.15599		7.18055	100.16421			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	100.85593			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.18133	101.10072		8.18133	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	100.90222			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.63186	101.14811		8.63186	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	100.95875			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	100.83800			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.02671			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.38281			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.79500	102.21163		8.79500	102.18732			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.14785			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.13906			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.77000	109.34685		7.77000	109.32382		8,236,200,000,000.00	1,060,000,000	1,280,000,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.09000	128.44458		2.09000	278.17776			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.09000	131.24199		2.09000	284.23621			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.09500	102.07835		9.09500	102.05327		53,114,800,000,000.00	5,840,000,000	3,743,600,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.09500	102.10412		9.09500	102.07903			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	24.27503		100.00000	24.21492			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	61.11570		100.00000	60.96436			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	29.20612		100.00000	29.13380			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	21.34283		100.00000	21.28939			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	94.60786		100.00000	94.36713			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.81000	117.01886		1.83000	116.80333		73,471,726,883,000.00	40,592,114,300	88,908,520,400.00	
I2038	On 31/01/2038	Spot Bond		1.83000	124.06605		1.83000	124.05980		230,160,975,384,000.00	25,771,024,800	10,910,777,100.00	
I2046	On 31/03/2046	Spot Bond		1.87000	125.40961		1.87000	125.40319		69,224,430,253,000.00	37,018,411,900	69,398,963,600.00	
I2050	On 31/12/2050	Spot Bond		1.90000	133.06590		1.90000	133.05895		4,069,267,240,000.00	2,141,719,600	67,323,509,100.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.19500	104.90617		7.19500	104.88555			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73841			0.00	106,500,000	35,500,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.62459			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.84500	105.96590		7.84500	105.94338			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.66500	110.75354		7.66500	110.73053			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.66500	101.03090		7.66500	101.00991			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.47952			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	2.20000	99.50972		2.20000	128.51853			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.36000	102.68239		2.36000	130.70136			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.15785			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53809			0.00	0	1,100,000,000.00
IBL39		On 02/04/2018	Spot Bond	7.78500	106.19985		7.78500	106.17757			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.61323			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.41713			0.00	4,300,000,000	1,700,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.29919			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.33000	100.41598		8.33000	100.39346			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.71000	95.14096		8.71000	95.11856			0.00	0	2,470,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.37871			0.00	2,000,000,000	2,000,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.86500	101.54096		7.86500	101.51945			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.76000	102.06174		8.76000	102.03757			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37139			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.48545			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.67157		7.90000	99.65024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond	8.11000	100.59471		8.11000	100.57262			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.53403			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.25419			0.00	0	100,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.43500	102.27072		7.43500	102.25010			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.07000	104.05930		8.07000	104.03656			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.13000	107.06843		9.13000	107.04203			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.13992			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.60847			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55675			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.56820			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.57951			0.00	0	300,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00762		100.00000	0.00760			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76034			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.71121			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.33500	102.93710		8.33500	102.91401			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.03686			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.03812			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.42000	103.29570		9.42000	103.26944			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.78887		5.00000	101.77503			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.78887		5.00000	101.77503			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.36902		5.00000	100.35533			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.79321		5.00000	101.77940			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.83275		4.00000	101.82161			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.45763		4.00000	101.44660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.33098	100.00000	45.21873				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.15243	100.00000	45.04062				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.15243	100.00000	45.04062				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.47436	9.20000	108.44755				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.21433				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.78623	100.00000	8.76447				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.78891				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.59500		104.05795	8.59500	104.03353				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.19663				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.79709	100.00000	13.76254				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		90.24265	100.00000	89.94870				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.56611	100.00000	14.53004				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.71381	100.00000	15.67446				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.29022	100.00000	1.28775				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.61902	100.00000	9.59520				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.03805	100.00000	9.01490				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.57947	100.00000	10.55327				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.02862	100.00000	30.95178				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		73.44064	100.00000	73.29317				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		68.60902	100.00000	68.48030				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		67.84387	100.00000	67.71800				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		81.83857	100.00000	81.65548			800,000,000,000,000.00	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
INA509	On 24/02/2015	Spot Bond	6.30000	99.94825		6.30000	99.96549			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000	99.81050		6.30000	99.74176			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000	99.32081		6.40000	99.25167			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000	99.19988		6.40000	99.13091			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.07924		6.40000	99.01044			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	98.82092		6.50000	98.75140			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	98.69933		6.50000	98.62999			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.45706		6.50000	98.38805			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	100.00000	79.17570		100.00000	100.00000		5,600,000,000,000,000.00	56,000,000,000	46,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47313			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.77450	103.24985		10.77450	102.61859			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.77450	101.99851		10.77450	101.84216			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.57752			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.54734			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.61690		6.50000	102.59887			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58979			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.42424			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.48041			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87073			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.52603			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.69173			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.83045			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.04356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92937			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.44153			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.77034			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.67863			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.39953			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.96998			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.94800	10.00000	106.92000				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93783			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.94976			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.35500	104.14508	8.35500	104.12166				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14547			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.17245			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.19045			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87290			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.91628			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74852			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.08500	103.86963	9.08500	103.84414			33,614,500,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.46270			0.00	10,000,000,000	5,000,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.35500	107.34001	8.35500	107.31574				0.00	0	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.09834			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.98325			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.41728			0.00	0	150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.60490			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.37500		102.56609		8.37500	102.54317			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	103.07482			0.00	0	2,490,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.81683			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.49000		95.68584		3.49000	125.80293			0.00	0	4,740,000,000.00
IV019	On 31/03/2028	Spot Bond	3.67500		142.00275		3.67500	147.71221			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.30975			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.07480			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.94485			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.79590			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.39567			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.83000		96.97438		3.83000	97.81091			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.83000		96.89354		3.83000	104.67521			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.91389			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.25231			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.95000		114.55975		9.95000	114.52903			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.81507			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500		140.49201		3.77500	140.47758			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.30000		99.98274		6.30000	99.94825			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000		99.89655		6.30000	99.82769			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.77612		6.30000	99.70743			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000		99.28623		6.40000	99.21714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA516	On 16/04/2015	Spot Bond	6.40000		99.16538		6.40000	99.09646			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.04483		6.40000	98.97607			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.78615		6.50000	98.71668			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.54345		6.50000	98.47432			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.42254		6.50000	98.35359			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	100.98500			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.94800		10.00000	106.92000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.84978			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.04893			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.11820			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01649			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92320			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.95875			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.96485			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.97706			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92211			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.81475			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59473			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46105			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20706			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.13522			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91089			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.63787			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53414			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.35757			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.23838			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.26992			0.00	0	1,400,000,000.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.26992			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.67000		103.28222		8.67000	103.25800			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.79886		100.00000	12.77021			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.93294		100.00000	10.90587			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.75363			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.75500		103.73384		8.75500	103.70929			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60592			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20781			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.42657			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.76807			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.61260			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.72717			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.17500		102.70696		7.17500	102.68706			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44994			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.01571			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.89812			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.51156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.32948			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.33753			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.69707			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.59403			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69237			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.97604		100.00000	51.84589			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.30543			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		96.74520		100.00000	96.49391			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.57623			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.63401			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.82190			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		54.88071		100.00000	54.74481			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.90311			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62298			0.00	800,000,000	400,000,000.00
KW01	On 31/10/2027	Spot Bond	8.07000		147.00204		8.07000	146.96992			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.26492			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30284			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.51692			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.99948			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.33068			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.28835			0.00	0	150,000,000.00
LBK11	On 28/11/2019	Spot Bond	9.71000		102.05376		9.71000	102.02703			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.05240		9.71000	9.71000			1,165,200,000,000,000.00	20,000,000,000	00,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51333			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.46500		98.55740		8.46500	98.53484			0.00	0	3,630,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.51500		77.24564		8.51500	100.71165		6,812,000,000,000.00	800,000,000	800,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.38000		99.41908		9.38000	99.39392			0.00	0	770,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.79571			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.22331			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.69500		102.95144		9.69500	102.92466			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.42223			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.02767			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.12935			0.00	0	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.13312			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.14261			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.85068			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.24574			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.80928			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.39105			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.00733			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.71392			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.92657			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.92602			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.56909			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.86477			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.25977			0.00	0	70,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.95841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.24312			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.71339			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.28486			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.77620			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.84676			0.00	0	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.37660			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.33283			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.34023			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.78948			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		38.68958		100.00000	38.59378			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.06199		100.00000	22.00735			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.48099		100.00000	16.44017			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.57049		100.00000	16.52946			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		15.89409		100.00000	15.85430			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.50397		100.00000	21.45012			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.33000		105.73069		8.33000	105.70699			0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.35000		105.19044		8.35000	105.16680			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.49884			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.95978			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.09332			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.14046			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.60000		104.87570		7.60000	104.85421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.32000	104.65270		8.32000	104.62913			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.01000	106.47477		9.01000	106.44884			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.29188			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.33687			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.06000	106.36312		9.06000	106.33666			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.34500	104.47343		7.34500	104.45261			1,028,300,000,000.00	140,000,000	2,860,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98039			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.52500	102.64853		8.52500	102.62499			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.47666			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.88500	112.72084		8.88500	109.92749			7,108,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	99.91383			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	25.50911		100.00000	25.44595			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.11745			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.22500	102.57875		8.22500	102.55604			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.29500	101.90995		7.29500	101.89012			671,140,000,000.00	92,000,000	566,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.21500	105.29833		8.21500	105.27492			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.59744		100.89771	6.58080			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.68392		100.61875	6.66709			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	95.80147			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.22407			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.24302			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.95290		100.00000	0.95051			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.95290		100.00000	0.95051			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.49500	100.94908		8.49500	100.92589			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.62988		7.66500	99.60918			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.58000	103.73676		8.58000	103.71269			0.00	0	150,000,000.00
NBK12A		On 19/03/2021	Spot Bond	8.33500	109.05327		8.33500	109.02867			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.83000	109.84859		8.83000	109.82239			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02246			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.69500	104.45073		8.69500	104.43485			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.10369			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	8.93500	99.64150		8.93500	99.54691			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.18526			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.67000	98.93296		9.67000	98.90715			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79458			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.10569			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12246			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14668			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.19552			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.31192			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.28690			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.29445			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.28894			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.31503			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.16500	106.57684		7.16500	106.55611			2,866,000,000,000.00	400,000,000	1,189,500,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.38937			0.00	45,000,000	15,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.15000	117.43974		8.15000	117.41382			0.00	0	1,570,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.24500	38.95555		10.24500	38.94514			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.09500	103.81086		7.09500	103.79089			2,128,500,000,000.00	300,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.90206			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.87115			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45500	105.96807		7.45500	105.94665			3,727,500,000,000.00	500,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31505			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.47465			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.12883			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.95058			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.91891			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.88135			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.92310			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	100.66582			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.60604			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.28677			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.07995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.22275			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.39533			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32336			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.75729			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.27925			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.26381			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26292			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.54497			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.45554			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.41500	110.63830		9.41500	112.09018			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.44659			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.45000	109.34423		9.45000	110.99109			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.45554			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.30864			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.34838			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.46987			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.48777			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.88500	106.13821		7.88500	106.11555			788,500,000,000.00	100,000,000	50,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.75808			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	98.57258			0.00	0	4,900,000,000.00
NED15	On 08/04/2024	Spot Bond		9.53000	108.49197		9.53000	109.74680			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.97556			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.03695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.01256			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.93476			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	121.34231		9.44500	121.31138			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.10239			0.00	2,500,000,000	2,500,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000	169.19244		2.27000	169.18194			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.69000	94.90792		2.69000	137.03313			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.58668		3.45000	184.56697			0.00	0	300,000,000.00
NMP20N	On 24/07/2020	Spot Bond	8.11000	106.20548		8.11000	106.18215			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.44848			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.74000	107.20604		8.74000	107.18001			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.01031			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.06714			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.00701			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00912			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.00788			0.00	0	500,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	8.94000	107.17371		8.94000	109.08084			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00918			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.01036			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.00954			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.14000	107.14164		9.14000	107.11445			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.01210			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.01119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.01161			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.02673			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.02175			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.01284			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.07500		116.26155		8.07500	116.23626			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.78500		123.04430		8.78500	123.01507			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		172.87157		2.16500	172.86134			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.57000		123.22303		9.57000	123.19138		48,232,800,000,000.00	5,040,000,000	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.05919			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.91785			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.42680			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.79721			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.98069			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.97743			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.87851			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.06453		100.00000	16.02561			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		59.76057		100.00000	59.61259			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.18500		104.09950		7.18500	104.07931		102,170,700,000,000.00	14,220,000,000	7,110,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.94048			0.00	2,000,000,000	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond	9.26000		102.29428		9.26000	102.28149			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.06304		100.00000	34.97524			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.73000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.22185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.63759			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.85700			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.74745			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.35020			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.36584			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.69966			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.98500	105.16945		8.98500	105.69078			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.59587			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61208			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.61938			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.63558			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.70518			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.72135			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61378			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.49000	45.15313		7.49000	45.14401			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.19500	109.99575		6.19500	109.97721		5,447,325,450,000,000.00	79,310,000,000	00,179,415,300.00	
R158P	On 15/09/2015	Spot Bond	6.24500	96.70884		6.24500	96.69241			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34500	116.51377		6.34500	116.49366		6,226,937,583,759,000.00	81,392,842,200	37,330,210,600.00	
R159P	On 15/09/2016	Spot Bond	6.17500	91.03630		6.17500	91.02101		213,419,115,000.00	34,561,800	17,280,900.00	
R186	On 21/12/2026	Spot Bond	7.64000	123.93438		7.67000	123.64473		5,894,694,064,916,000.00	89,357,861,900	57,691,458,300.00	
R187P	On 21/12/2026	Spot Bond	7.41000	42.33606		7.41000	42.32760			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.33000	39.75618		7.33000	39.74832			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.77000	284.65400		1.76000	284.84505		44,615,713,860,000.00	25,206,618,000	21,116,183,900.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.78000		233.51698	1.78000	233.50563				380,668,551,148,000.00	13,858,736,600	91,572,321,900.00
R2023	On 28/02/2023	Spot Bond	7.40000		102.06454	7.43000	101.86311				6,113,177,020,720,000.00	26,105,002,800	30,836,469,900.00
R203	On 15/09/2017	Spot Bond	6.64500		107.45570	6.66500	107.38906				1,485,545,876,261,000.00	28,449,341,800	05,852,477,000.00
R2030	On 31/01/2030	Spot Bond	8.08000		99.90013	8.08000	99.87827				8,362,718,707,312,000.00	72,613,701,400	52,678,975,900.00
R2032	On 31/03/2032	Spot Bond	8.23000		103.56938	8.23000	103.54644				4,045,109,049,152,000.00	91,507,782,400	75,852,406,600.00
R2037	On 31/01/2037	Spot Bond	8.28500		102.78047	8.28500	102.75742				3,952,345,430,620,000.00	77,048,332,000	18,394,369,800.00
R204	On 21/12/2018	Spot Bond	6.87500		105.19673	6.90000	105.09264				0,644,776,214,187,500.00	48,331,085,700	02,911,558,900.00
R2044	On 31/01/2044	Spot Bond	8.35500		104.92601	8.35500	104.90229				1,393,319,272,362,000.00	66,764,724,400	58,371,388,100.00
R2048	On 28/02/2048	Spot Bond	8.34000		104.56088	8.34000	104.53727				2,731,101,384,600,000.00	27,470,190,000	37,014,032,800.00
R207	On 15/01/2020	Spot Bond	7.03000		101.74576	7.06000	101.60350				5,231,331,302,056,000.00	44,143,855,200	60,663,151,500.00
R208	On 31/03/2021	Spot Bond	7.16000		100.77812	7.18500	100.63851				0,540,294,011,036,000.00	72,108,102,100	90,669,798,800.00
R209	On 31/03/2036	Spot Bond	8.21500		83.02635	8.24500	82.75498				9,072,740,091,324,000.00	04,411,453,600	20,080,372,400.00
R210	On 31/03/2028	Spot Bond	1.77500		174.65184	1.77500	174.64337				13,969,761,910,000.00	7,870,288,400	18,280,828,300.00
R211	On 31/01/2017	Spot Bond	1.50000		130.22127	1.50000	130.21589				87,983,881,650,000.00	58,655,921,100	29,573,944,700.00
R212	On 31/01/2022	Spot Bond	1.79000		135.48165	1.79000	135.47499				656,480,276,104,000.00	66,748,757,600	39,780,304,400.00
R213	On 28/02/2031	Spot Bond	8.11000		90.12948	8.14000	89.86263				8,976,345,269,262,000.00	06,824,324,200	60,108,605,400.00
R214	On 28/02/2041	Spot Bond	8.27000		81.18195	8.27000	81.16377				6,748,860,881,156,000.00	16,065,402,800	02,746,783,800.00
R227C	On 15/03/2015	Spot Bond	6.40500		99.72002	6.40500	99.70257				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.24500		96.70884	6.24500	96.69241				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.16500		93.85655	6.16500	93.84081				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.17500		91.03630	6.17500	91.02101				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.31500		98.06579	6.31500	98.04916				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.18500		95.16732	6.18500	95.15140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.16500	92.33608		6.16500	92.32067			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.22500	89.48046		6.22500	89.46539			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.64000	85.97609		6.64000	85.96066			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.69000	83.10021		6.69000	83.08519			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.90500	79.85842		6.90500	79.84352			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.88500	77.25025		6.88500	77.23588			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.86500	74.74171		6.86500	74.72786			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.85500	72.29498		6.85500	72.28159			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.02000	69.30944		7.02000	69.29630			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.00000	67.03443		7.00000	67.02176			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.10500	64.35418		7.10500	64.34184			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.07500	62.26922		7.07500	62.25733			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.04500	60.26929		7.04500	60.25783			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.01500	58.35052		7.01500	58.33947			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.97500	56.55465		6.97500	56.54399			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.93500	54.83526		6.93500	54.82500			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.61000	49.87839		7.61000	49.86815			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.57000	48.23214		7.57000	48.22229			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.53000	46.65824		7.53000	46.64876			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.49000	45.15313		7.49000	45.14401			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.45000	43.71347		7.45000	43.70469			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.41000	42.33606		7.41000	42.32760			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.37000	41.01792		7.37000	41.00976			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.33000	39.75618		7.33000	39.74832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.01549			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.42544			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.49241			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.26645			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.86371			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	20.93942		100.00000	20.88697			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.60227		100.00000	14.56611			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.59273		100.00000	25.52935			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	57.64259		100.00000	57.49825			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	33.35458		100.00000	33.27010			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.04348		100.00000	16.64751			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.80650		100.00000	8.44719			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	12.76782		100.00000	13.36893			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	10.82461		100.00000	11.43126			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	8.92747		100.00000	9.54364			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26808			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.63008			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.65905			0.00	0	60,000,000.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.98047			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.97939			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.19243			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.62635			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.78560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01756			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	100.00000	83.17649		100.00000	80.39648			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.33666			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.90918			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.45532			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.64996			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76058			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.92329			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.72545			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45720			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.78651			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.14283			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.41321			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.25279			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.08268			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.80439			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.22322			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.83737			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.69853		12.35000	102.66454			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.13488		100.00000	14.09950			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.21690			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.43246			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.38716		100.00000	4.37629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.79828	100.00000	23.73935				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.78600	100.00000	54.64882				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.12495	100.00000	14.10763				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.26549	100.00000	29.19220				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	104.47441				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	77.85034				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.48500		110.51112	8.48500	110.48589				0.00	0	950,000,000.00
RW23	On 10/12/2023	Spot Bond	8.68000		107.06771	8.68000	107.04272				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.37000		91.23121	9.37000	108.86242				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.30099				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54500		108.05586	7.54500	108.03376			17,353,500,000,000.00	2,300,000,000	1,150,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.94800	10.00000	106.92000				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.76777				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.71500		104.58308	8.71500	104.55857				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	101.64370				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	102.84944				0.00	0	3,040,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.26753				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.72568				0.00	0	30,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.71337				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	99.90072				0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	100.75266				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.90500		103.13703	6.90500	103.11783				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.40000		103.21538	8.40000	103.19204			39,816,000,000,000.00	4,740,000,000	2,370,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.65500	109.20158		7.65500	109.17892			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	109.03714		7.96000	109.01363			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.44500	109.31510		7.44500	109.29302			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.06500	104.17174		8.06500	104.14899			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.59000	109.23669		7.59000	109.21421			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.70500	109.17459		7.70500	109.15179			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.49625			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.14084			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.71500	106.58443		7.71500	106.56215			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.13141			0.00	0	60,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.37981			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	105.20833			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.65500	109.12532		8.65500	109.09993			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.57000	106.11585		9.57000	106.08845			3,828,000,000,000.00	400,000,000	200,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.23122			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.17823			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.24178			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.28328			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.48000	103.66922		8.48000	103.64544			0.00	0	900,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	19.70961		100.00000	19.66622			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.97000	107.24304		8.97000	107.21705			0.00	0	3,000,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80992			0.00	0	300,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.48000	102.55831		8.48000	102.53491			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.58000	92.73197		9.58000	92.70801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.95342			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.32000		105.40313		9.32000	105.37676			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.36699			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.40462			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.47000		108.38497		9.47000	108.35727			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.56813			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.58327			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.46000		98.70849		8.46000	98.68589			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.59000		97.55893		9.59000	97.53369			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.19000		97.12044		10.19000	97.09379			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.88500		101.00552		8.88500	100.98127			0.00	0	210,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.34500		106.76912		7.34500	106.74784			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.90095		2.37000	272.66683			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.85172		2.14500	128.65087			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.46285		100.00000	20.41103			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	100.88618			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.19483		100.00000	25.13244			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	2.77000		113.36377		2.77000	127.15721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.61690		6.50000	102.59887			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.85100			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27570			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.68168			0.00	0	100,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.69500	101.53580		8.69500	101.51206			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.47418			0.00	0	3,300,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17859			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.38296			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.39641		100.00000	21.34283			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.60921			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	83.31994		100.00000	83.13437			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57691			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	38.02390		100.00000	37.92974			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	33.94876		100.00000	33.86469			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	32.20333		100.00000	32.12358			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.00500	107.32738		9.00500	107.24907			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.86301			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26512			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.06577			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.59500	103.10293		7.59500	103.08170			32,506,600,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.50000	101.47294		8.50000	100.84947			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.06500	104.17174		8.06500	104.14899			53,067,700,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.01156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.15139			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.46045			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.05941			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.06099			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35858			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.76500		103.91172		7.76500	103.88996			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.81008			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.08937			0.00	0	50,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.86926			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.73500		100.20583		8.73500	100.18230		5,241,000,000,000.00	600,000,000	650,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.91727			0.00	800,000,000	200,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.34749			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.68681			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.79300		93.29651		8.79300	93.27446			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.28500		95.54682		8.28500	95.52551			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.32000		96.62613		8.32000	96.60438			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53967			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.84500		104.67185		7.84500	104.64960			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.58000		108.82745		2.58000	109.23475			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.85000		101.96269		7.85000	101.94112			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.43000		109.45943		9.43000	109.43173			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.92672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.87000	77.12608		9.87000	77.10555			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.78389			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.83467			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.32324			0.00	800,000,000	200,000,000.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.93145			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.26025			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.04227			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	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.81010			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79269			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.67209			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.43772			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.91473			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.91772			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.80856			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93093			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.65040			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.59344			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.56645			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.65581			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111		5,880,000,000,000,000.00	58,800,000,000	19,600,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.65500	108.45241		6.65500	108.43290			3,726,800,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.28000	108.70787		8.28000	108.68364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		54.77772	100.00000	54.64055				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.73752				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.46420				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.92623				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.24692				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.30993				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.11247				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	97.73016				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.52703				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.56096				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.59500		102.16836	7.59500	102.14732				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.77143				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.79180				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.85230	7.83000	100.83090				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.76022				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.78569				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.82719				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.76022				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.78569				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.52718	7.16000	100.76077				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.83556				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.83149				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.92900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.91582			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.31237			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26719			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.75920			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.79180			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.94865		8.73000	100.87719			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.47789			0.00	0	50,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.78569			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.37000	99.10781		8.37000	100.33063			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.29524			0.00	0	530,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.80349			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.83759			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.82640			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.84057			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.92697			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.92292			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.90644			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24206			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.24608			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.25030			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.05980			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.06179			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.66000	101.91722		8.66000	101.93941			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.06059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.06338			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.57000		100.02893		8.57000	99.95939			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.34114			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.35913			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.68000		97.46132		8.68000	98.97179			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.06694			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.06694			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.37933			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.07326			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.07326			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.41515			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.09870			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.09870			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.55931			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.80453			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.37731		101.06155	6.36137			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	101.05040			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.78907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.25861				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.78907				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.79937				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.80453				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.78289				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.79937				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85602				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.85602				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.85602				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93834				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.95890				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.93319				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.34348				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.36905				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35883				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.32500	104.66867	7.32500	104.64792				0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	9.01000	88.39959	9.01000	88.34797				0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.94800	10.00000	106.92000				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.62500	106.57367	7.62500	106.55165			417,850,000,000,000.00	54,800,000,000	29,910,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.86500	111.76441	8.86500	111.73763			375,915,006,000,000.00	42,404,400,000	20,907,800,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.02865	100.00000	1.02610				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.13500	113.18123	9.13500	113.15330			244,818,000,000,000.00	26,800,000,000	11,800,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.37000	101.06128	9.37000	101.03572			323,265,000,000,000.00	34,500,000,000	21,380,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.41000	98.82104	9.41000	98.79595			170,321,000,000,000.00	18,100,000,000	10,555,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond		9.78000	109.74937		9.78000	109.72059			88,020,000,000,000.00	9,000,000,000	7,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.18000	109.29978		10.18000	109.26997			50,900,000,000,000.00	5,000,000,000	7,600,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.54434			0.00	1,000,000,000	500,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.04096			0.00	0	4,934,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.20974			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.21493			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.21540			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.24070			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.29325			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.21520			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.05868			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.94800		10.00000	106.92000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.05595			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.07715			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86672			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.92238			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97036		10.00000	99.94074			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97111		9.75000	99.94222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97145		100.00000	9.94299			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.46055			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.54989			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.59950			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.60942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.88701			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	102.50031			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.19746		100.00000	12.16692			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86950			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.61516			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.36211			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.11187			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.36868			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.10841			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.52368			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.31207			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.02843			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.73126			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.45852			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.26653			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.13064			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.39929			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.94302			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.58467			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.94753			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.95750			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.74072			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.35295			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.74418		100.00000	12.71331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.62147				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.60384				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.79829				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.76870				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.67932				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.64188				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.44712				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.28870				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.26712				0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	100.00000		93.58974	100.00000	93.35038			500,000,000,000,000.00	5,000,000,000	2,500,000,000.00	
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.80330				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.86295				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.64623				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.77459				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.58500		109.68195	8.58500	109.65649				0.00	0	100,000,000.00
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		8.68718	100.00000	8.66960				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.48623	100.00000	8.46905				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.10669				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.60701				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35128			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.36217			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.36270			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.21145			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24363			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.15523		100.00000	8.13872			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.95427		100.00000	7.93817			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00019		100.00000	0.00019			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.73500		109.87105		6.73500	109.85094		134,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.99000		234.59560		1.99000	234.58279			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.51500		102.84782		6.51500	102.82975			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.16500		105.99208		7.16500	105.97146		67,351,000,000,000.00	9,400,000,000	4,900,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.45500		107.78079		7.45500	107.75899			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.68500		107.83419		7.68500	107.81172			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.72500		108.46764		7.72500	108.44493		41,715,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.14500		97.97123		6.14500	97.95507			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.07500		96.24167		6.07500	96.22585			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.14500		97.95507		6.14500	97.93892			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.84500		73.44489		6.84500	73.43124			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		64.00091		100.00000	63.87949			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		33.87649		100.00000	33.81222			0.00	0	0.00

Total for j-Bonds : 1.65e+017 34,118,598,700 84,550,926,500.00

Grand Total: 1.65e+017 34,118,665,476 84,555,206,286.00