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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2015

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 12/02/2015	Any day expiry	11.69570	11.69570		11.58660	11.58660		16.09	58,530,000.00	5,000	5,000.00
\$ / R	11.61	Call	On 12/02/2015	Any day expiry	111.20970	0.11121	55.52740	0.05553	111.210	17.05	0.00	0	5,000.00
\$ / R		On 16/02/2015	Any day expiry	11.70020	11.70020		11.59270	11.59270		14.09	0.00	0	1,405.00
\$ / R		On 17/02/2015	Any day expiry	11.70170	11.70170		11.59420	11.59420		14.31	0.00	0	681.00
\$ / R		On 23/02/2015	Any day expiry	11.71230	11.71230		11.60520	11.60520		13.57	0.00	0	0.00
\$ / R	11.20	Call	On 23/02/2015	Any day expiry	518.42990	0.51843	422.59020	0.42259	518.430	14.24	0.00	0	2,500.00
\$ / R		On 25/02/2015	Any day expiry	11.71630	11.71630		11.60920	11.60920		13.61	0.00	0	2,671.00
\$ / R	10.80	Put	On 25/02/2015	Any day expiry	0.69760	0.00070	2.66180	0.00266	0.698	15.98	0.00	0	300.00
\$ / R	11.15	Put	On 25/02/2015	Any day expiry	4.53400	0.00453	14.38110	0.01438	4.534	13.60	0.00	0	250.00
\$ / R	11.60	Call	On 25/02/2015	Any day expiry	194.75580	0.19476	135.55980	0.13556	194.756	13.61	0.00	0	250.00
\$ / R	14.50	Call	On 25/02/2015	Any day expiry	0.06630	0.00007	0.31330	0.00031	0.066	30.79	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry	11.71830	11.71830		11.61120	11.61120		13.61	0.00	0	2,248.00
\$ / R		On 27/02/2015	Any day expiry	11.72040	11.72040		11.61320	11.61320		13.62	0.00	0	1,140.00
\$ / R	11.60	Call	On 27/02/2015	Any day expiry	204.36640	0.20437	0.00000	0.00000	204.366	13.52	1,650,000.00	10,000	10,000.00
\$ / R		On 09/03/2015	Any day expiry	11.74050	11.74050		11.63320	11.63320		13.37	0.00	0	0.00
\$ / R	11.57	Call	On 09/03/2015	Any day expiry	264.19010	0.26419	201.84410	0.20184	264.190	13.06	0.00	0	5,000.00
\$ / R		On 12/03/2015	Any day expiry	11.74660	11.74660		11.63920	11.63920		13.45	0.00	0	340.00
\$ / R		On 16/03/2015	Foreign Exchange Future	11.75440	11.75440		11.64680	11.64680		13.34	713,821,203.20	60,728	1,177,282.00

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	10.10	Put	0.18110	0.00018	0.66840	0.00067	0.181	16.36	0.00	0	69,965.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.48970	0.00049	1.52890	0.00153	0.490	15.57	0.00	0	24,155.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	1.14230	0.00114	3.08050	0.00308	1.142	14.90	0.00	0	23,800.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	2.53490	0.00253	5.22400	0.00522	2.535	14.15	0.00	0	50,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	3.09780	0.00310	6.03610	0.00604	3.098	13.94	0.00	0	5,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	3.63660	0.00364	6.78750	0.00679	3.637	13.77	0.00	0	1,112.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	3.78520	0.00379	6.99120	0.00699	3.785	13.73	0.00	0	9,300.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	5.64820	0.00565	9.44840	0.00945	5.648	13.30	0.00	0	46,165.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	8.41530	0.00842	12.90000	0.01290	8.415	12.88	0.00	0	76,300.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	762.81530	0.76282	659.70000	0.65970	762.815	12.88	0.00	0	20,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	531.11700	0.53112	440.93860	0.44094	531.117	12.42	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	34.49070	0.03449	55.39870	0.05540	34.491	12.52	0.00	0	9,950.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	43.83690	0.04384	68.54970	0.06855	43.837	12.61	0.00	0	100.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	409.30360	0.40930	330.50230	0.33050	409.304	12.70	0.00	0	150.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	394.24340	0.39424	317.14410	0.31714	394.243	12.74	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	59.84340	0.05984	90.34410	0.09034	59.843	12.74	0.00	0	500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	70.64200	0.07064	104.64430	0.10464	70.642	12.81	0.00	0	9,500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	357.93740	0.35794	285.23410	0.28523	357.937	12.83	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	310.49350	0.31049	244.18960	0.24419	310.493	12.96	0.00	0	9,300.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	304.04750	0.30405	238.67440	0.23867	304.048	12.98	0.00	0	500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	99.64750	0.09965	141.87440	0.14187	99.648	12.98	0.00	0	120.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	273.09770	0.27310	212.39820	0.21240	273.098	13.07	0.00	0	250.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	244.29400	0.24429	188.26940	0.18827	244.294	13.16	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	173.18200	0.17318	234.50540	0.23451	173.182	13.29	0.00	0	7,500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	193.12650	0.19313	150.91410	0.15091	193.127	13.34	0.00	0	20,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	188.93540	0.18894	147.59630	0.14760	188.935	13.39	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	154.82620	0.15483	120.80150	0.12080	154.826	13.85	0.00	0	500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	138.49050	0.13849	108.08810	0.10809	138.490	14.10	0.00	0	100.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	291.02990	0.29103	368.91500	0.36892	291.030	14.15	0.00	0	7,500.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	110.72110	0.11072	86.63630	0.08664	110.721	14.61	0.00	0	5,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	356.32110	0.35632	439.83630	0.43984	356.321	14.61	0.00	0	800.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	99.00490	0.09900	77.63750	0.07764	99.005	14.86	0.00	0	1,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	37.74760	0.03775	30.78420	0.03078	37.748	17.19	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	783.34760	0.78335	883.98420	0.88398	783.348	17.19	0.00	0	300.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	32.27250	0.03227	26.49740	0.02650	32.273	17.63	0.00	0	50,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	30.46420	0.03046	25.07740	0.02508	30.464	17.79	0.00	0	23,800.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	20.70060	0.02070	17.01120	0.01701	20.701	18.93	0.00	0	10,000.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	13.62500	0.01363	9.04110	0.00904	13.625	20.07	0.00	0	24,155.00		
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.67950	0.00168	0.59130	0.00059	1.679	24.35	0.00	0	46,165.00		
\$ / R	On 27/03/2015	Any day expiry			11.77570	11.77570	11.66780	11.66780		13.41	0.00	0	2,853.00		
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.97770	0.00598	10.78940	0.01079	5.978	13.08	0.00	0	300.00		
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	15.68790	0.01569	22.39370	0.02239	15.688	12.50	0.00	0	2,083.00		
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	23.81250	0.02381	37.43070	0.03743	23.813	12.23	0.00	0	250.00		
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	307.98840	0.30799	245.78080	0.24578	307.988	13.13	0.00	0	2,083.00		
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	209.24630	0.20925	167.39290	0.16739	209.246	13.68	0.00	0	250.00		
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	4.76300	0.00476	0.75650	0.00076	4.763	28.63	0.00	0	300.00		
\$ / R	On 01/04/2015	Any day expiry			11.78540	11.78540	11.67740	11.67740		13.52	0.00	0	0.00		
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	33.06460	0.03306	50.61890	0.05062	33.065	12.14	0.00	0	22,187.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	105.65710	0.10566	85.59100	0.08559	105.657	15.52	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.83760	11.83760	11.72890	11.72890		13.59	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	14.95080	0.01495	20.04770	0.02005	14.951	12.46	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	45.68510	0.04569	57.92760	0.05793	45.685	12.09	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	236.39650	0.23640	197.94140	0.19794	236.397	14.24	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	21.21430	0.02121	2.12570	0.00213	21.214	28.76	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.89450	11.89450	11.78500	11.78500		13.69	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	24.82450	0.02482	27.91290	0.02791	24.824	12.36	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	36.75680	0.03676	42.89680	0.04290	36.757	12.25	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	63.37800	0.06338	76.67370	0.07667	63.378	12.09	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	347.23670	0.34724	300.11610	0.30012	347.237	13.69	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	249.95440	0.24995	217.43370	0.21743	249.954	14.96	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	41.93610	0.04194	30.02670	0.03003	41.936	29.27	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.92030	11.92030	11.81050	11.81050		13.64	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.92630	11.92630	11.81630	11.81630		13.84	22,624,191.10	1,897	96,696.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	25.29610	0.02530	27.54690	0.02755	25.296	12.41	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	26.35190	0.02635	29.26280	0.02926	26.352	12.36	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	30.22190	0.03022	33.93550	0.03394	30.222	12.33	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	48.32780	0.04833	55.97520	0.05598	48.328	12.23	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	50.79750	0.05080	58.99530	0.05900	50.798	12.22	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	727.99560	0.72800	643.64900	0.64365	727.996	12.05	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	604.42610	0.60443	532.39070	0.53239	604.426	12.42	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	592.15230	0.59215	521.08710	0.52109	592.152	12.48	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	165.85230	0.16585	204.78710	0.20479	165.852	12.48	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	533.94160	0.53394	467.65000	0.46765	533.942	12.78	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	506.77890	0.50678	442.81800	0.44282	506.779	12.93	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	264.37030	0.26437	233.67090	0.23367	264.370	15.23	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	210.06400	0.21006	187.05250	0.18705	210.064	16.26	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	197.90360	0.19790	176.68110	0.17668	197.904	16.54	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	147.50460	0.14750	133.74200	0.13374	147.505	17.98	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	125.49940	0.12550	113.69060	0.11369	125.499	18.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	105.65670	0.10566	96.48760	0.09649	105.657	19.65	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.95410	11.95410	11.84370	11.84370		13.78	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	34.95350	0.03495	40.57710	0.04058	34.953	12.32	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	79.11680	0.07912	93.73430	0.09373	79.117	12.10	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	258.20590	0.25821	231.73390	0.23173	258.206	15.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	55.02120	0.05502	47.13400	0.04713	55.021	28.90	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.01970	12.01970	11.90830	11.90830		13.83	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	44.53810	0.04454	52.20070	0.05220	44.538	12.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	92.21740	0.09222	107.63830	0.10764	92.217	12.04	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	274.98070	0.27498	252.35570	0.25236	274.981	16.49	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	73.48920	0.07349	65.11710	0.06512	73.489	28.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.07740	12.07740	11.96510	11.96510		13.93	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	53.34240	0.05334	62.05500	0.06205	53.342	12.25	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	102.97150	0.10297	121.38560	0.12139	102.971	12.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	283.46040	0.28346	264.43600	0.26444	283.460	17.19	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	81.19960	0.08120	76.54850	0.07655	81.200	27.90	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.10540	12.10540	11.99250	11.99250		14.07	0.00	0	285.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.11340	12.11340		12.00030	12.00030		14.07	24,263,140.20	2,003	28,033.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	41.48500	0.04149	48.14360	0.04814	41.485	12.81	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,557.24010	1.55724	1,451.08100	1.45108	1,557.240	12.71	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	77.97380	0.07797	94.57310	0.09457	77.974	11.98	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,194.53880	1.19454	1,098.50590	1.09851	1,194.539	11.98	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	81.13880	0.08114	98.20590	0.09821	81.139	11.98	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	118.39920	0.11840	140.54880	0.14055	118.399	12.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	138.77120	0.13877	163.43680	0.16344	138.771	12.01	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	195.96930	0.19597	238.30290	0.23830	195.969	12.03	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	212.65940	0.21266	256.92770	0.25693	212.659	12.17	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	752.44390	0.75244	0.00000	0.00000	752.444	12.37	376,221.95	500	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	566.45240	0.56645	517.69750	0.51770	566.452	13.73	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	410.54960	0.41055	379.79610	0.37980	410.550	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	300.05750	0.30006	281.55070	0.28155	300.058	17.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	253.11790	0.25312	238.64070	0.23864	253.118	18.45	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	192.05350	0.19205	183.75730	0.18376	192.053	20.22	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	170.46880	0.17047	164.31860	0.16432	170.469	21.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	157.68280	0.15768	157.39360	0.15739	157.683	22.10	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.14130	12.14130		12.02770	12.02770		14.20	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	61.68880	0.06169	71.48360	0.07148	61.689	12.24	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	111.65160	0.11165	134.48880	0.13449	111.652	11.97	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	172.84070	0.17284	202.75770	0.20276	172.841	12.07	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	292.11100	0.29211	276.42890	0.27643	292.111	17.92	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	210.04260	0.21004	201.78460	0.20178	210.043	20.05	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	94.62030	0.09462	90.16160	0.09016	94.620	27.57	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.20120	12.20120		12.08650	12.08650		14.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	68.89630	0.06890	80.52370	0.08052	68.896	12.23	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	118.51830	0.11852	144.63900	0.14464	118.518	11.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	299.87120	0.29987	286.24010	0.28624	299.871	18.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	110.79470	0.11079	110.62960	0.11063	110.795	27.22	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.25670	12.25670		12.14070	12.14070		14.43	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	75.38100	0.07538	87.91100	0.08791	75.381	12.23	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	123.73600	0.12374	152.23070	0.15223	123.736	11.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	307.59280	0.30759	295.43390	0.29543	307.593	19.19	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	112.37840	0.11238	107.13580	0.10714	112.378	27.21	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.28230	12.28230		12.16550	12.16550		14.58	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.28820	12.28820		12.17120	12.17120		14.59	2,211,876.00	180	39,362.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	93.99390	0.09399	111.80620	0.11181	93.994	11.94	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,432.19390	1.43219	1,333.00620	1.33301	1,432.194	11.94	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,387.99220	1.38799	1,293.22690	1.29323	1,387.992	11.84	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,227.83090	1.22783	1,140.70180	1.14070	1,227.831	11.92	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,083.02800	1.08303	999.36830	0.99937	1,083.028	12.15	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	265.97630	0.26598	309.14100	0.30914	265.976	12.39	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	465.15670	0.46516	439.06200	0.43906	465.157	16.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	445.57130	0.44557	421.65390	0.42165	445.571	17.02	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	427.35490	0.42735	405.47660	0.40548	427.355	17.31	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	388.61750	0.38862	370.03250	0.37003	388.618	18.01	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	278.74010	0.27874	270.86330	0.27086	278.740	20.48	0.00	0	580.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry		12.30790	12.30790		12.19040	12.19040		14.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	79.71920	0.07972	94.24390	0.09424	79.719	12.18	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	129.02710	0.12903	157.57420	0.15757	129.027	11.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	313.72640	0.31373	303.11300	0.30311	313.726	19.85	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	112.20240	0.11220	107.23860	0.10724	112.202	27.07	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry		12.46640	12.46640		12.34560	12.34560		14.99	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.47220	12.47220		12.35140	12.35140		15.00	137,917,587.60	11,058	0.00
\$ / R	On 09/06/2016	Any day expiry		12.64000	12.64000		12.51910	12.51910		15.50	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		12.64780	12.64780		12.52680	12.52680		15.51	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry		12.82910	12.82910		12.70800	12.70800		15.86	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.83690	12.83690		12.71570	12.71570		15.86	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		13.00280	13.00280		12.88150	12.88150		16.03	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.01250	13.01250		12.89110	12.89110		16.04	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.75440	11.75440		11.64680	11.64680		13.34	199,824.80	17	1,937.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	50,560.09890	0.50560	41,747.45940	0.41747	50,560.099	12.48	212,352.42	420	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.92630	11.92630		11.81630	11.81630		13.84	83,484.10	7	186.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.11340	12.11340		12.00030	12.00030		14.07	0.00	0	166.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.28820	12.28820		12.17120	12.17120		14.59	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future		17.89760	17.89760		17.73500	17.73500		12.80	196,873.60	11	35,312.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	15.22390	0.01522	17.56310	0.01756	15.224	13.61	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	23.19900	0.02320	38.20650	0.03821	23.199	12.00	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	112.46150	0.11246	84.00080	0.08400	112.461	13.94	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	41.11810	0.04112	32.08890	0.03209	41.118	15.32	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	27.50470	0.02750	21.70680	0.02171	27.505	16.06	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	15.18980	0.01519	12.16100	0.01216	15.190	17.21	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.14830	18.14830		17.98230	17.98230		13.55	326,669.40	18	6,881.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.42560	18.42560		18.25520	18.25520		13.92	0.00	0	1,037.00
£ / R	On 11/12/2015	Foreign Exchange Future		18.68900	18.68900		18.51310	18.51310		14.15	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09849	0.09849		0.09813	0.09813		17.37	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.10005	0.10005		0.09967	0.09967		16.25	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10178	0.10178		0.10139	0.10139		15.47	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry		13.22590	13.22590		13.12630	13.12630		14.79	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	92.76160	0.09276	51.85350	0.05185	92.762	15.59	0.00	0	4,000.00
€ / R	On 23/02/2015	Any day expiry		13.24580	13.24580		13.14860	13.14860		13.16	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	1.41730	0.00142	1.11040	0.00111	1.417	18.76	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,165.61730	1.16562	1,262.51040	1.26251	1,165.617	18.76	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		13.29660	13.29660		13.19900	13.19900		13.35	9,679,924.80	728	78,708.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	11.88780	0.01189	17.43720	0.01744	11.888	13.38	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	500.89070	0.50089	429.28320	0.42928	500.891	12.85	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	92.80530	0.09281	129.27040	0.12927	92.805	13.02	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	278.90720	0.27891	348.46720	0.34847	278.907	13.75	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	580.48570	0.58049	666.95260	0.66695	580.486	15.34	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	754.86470	0.75486	846.20730	0.84621	754.865	16.17	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	772.93570	0.77294	864.59320	0.86459	772.936	16.26	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	985.74650		0.98575		1,080.09230	1.08009	985.746	17.31	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	8.67510		0.00868		8.15840	0.00816	8.675	20.34	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	7.94630		0.00795		7.52350	0.00752	7.946	20.51	33,771.78	4,250	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	5.64620		0.00565		5.49610	0.00550	5.646	21.19	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	5.37110		0.00537		5.25060	0.00525	5.371	21.29	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	5.11130		0.00511		5.01780	0.00502	5.111	21.40	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	5.02780		0.00503		4.94300	0.00494	5.028	21.43	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	4.70950		0.00471		4.65630	0.00466	4.709	21.57	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	3.76400		0.00376		3.79720	0.00380	3.764	22.05	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.47930		13.47930		13.37930	13.37930		13.42	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	171.67400		0.17167		156.28290	0.15628	171.674	16.53	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.50610		13.50610		13.40560	13.40560		13.55	1,350,610.00	100	69,296.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	88.43720		0.08844		104.34210	0.10434	88.437	12.23	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	362.60110		0.36260		413.32390	0.41332	362.601	13.33	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	330.08740		0.33009		297.65680	0.29766	330.087	14.43	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	100.31240		0.10031		93.74200	0.09374	100.312	19.30	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.74070		13.74070		13.63590	13.63590		13.77	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.96920		13.96920		13.85880	13.85880		13.94	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	665.23530		0.66524		741.60160	0.74160	665.235	13.79	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	277.08870		0.27709		271.60950	0.27161	277.089	20.16	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			567.71700		567.71700		576.84500	576.84500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			461.63600		461.63600		463.47100	463.47100			0.00	0	119.00
AL37	On 06/08/2015	Index Future			469.23400		469.23400		471.10100	471.10100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			552.96000		552.96000		557.74600	557.74600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			562.06000		562.06000		566.92800	566.92800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.82800		504.82800		509.66400	509.66400			10,096,560.00	2	697.00
ALBI	On 06/08/2015	Index Future			513.13600		513.13600		518.05400	518.05400			10,262,720.00	2	6.00
ALBI	On 05/11/2015	Index Future			521.76900		521.76900		526.77700	526.77700			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.10680		9.10680		9.08310	9.08310		16.89	18,213.60	2	8,100.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	137.60890		0.13761		141.50770	0.14151	137.609	16.89	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	379.16280		0.37916		393.22530	0.39323	379.163	17.68	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	34.83980		0.03484		30.35450	0.03035	34.840	18.45	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	7.46020		0.00746		6.58330	0.00658	7.460	20.09	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.19080		9.19080		9.16650	9.16650		15.17	0.00	0	11,448.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	59.22870		0.05923		55.60200	0.05560	59.229	15.02	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	108.07740		0.10808		103.56650	0.10357	108.077	14.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	228.28260		0.22828		225.18420	0.22518	228.283	15.00	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	340.72720		0.34073		314.06170	0.31406	340.727	15.13	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	210.51260		0.21051		191.70860	0.19171	210.513	15.93	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	170.84260		0.17084		155.00110	0.15500	170.843	16.31	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.28860		9.28860		9.26270	9.26270		13.76	46,443.00	5	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.38390	9.38390		9.35490	9.35490		13.77	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		9.37580	9.37580		9.36100	9.36100		14.21	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		9.50370	9.50370		9.48810	9.48810		12.96	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		165.05400	165.05400		126.57710	126.57710			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		747.27000	747.27000		528.00000	528.00000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.73450	12.73450		12.64720	12.64720		15.07	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.98000	12.98000		12.89050	12.89050		15.03	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.87210	1.87210		1.85500	1.85500		12.93	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.88160	1.88160		1.86360	1.86360		13.06	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future		1.78910	1.78910		1.77520	1.77520		15.65	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.82330	1.82330		1.80760	1.80760		14.66	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.85970	1.85970		1.84140	1.84140		14.75	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		122.97630	122.97630		122.97630	122.97630			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.12206	123.12206		123.34420	123.34420			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		125.18123	125.18123		125.40773	125.40773			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		8.75500	91.63395		8.75500	91.63395			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.10819	86.95410		8.93923	88.30158			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.17352	88.40166		8.99942	89.77198			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.23675	86.08613		9.05735	87.48045			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 07/05/2015	GOVI	500.71900	500.71900	505.27600	505.27600					125,179,750.00	25	457.00
GOVI	On 06/08/2015	GOVI	508.96000	508.96000	513.59400	513.59400					0.00	0	29.00
GOVI	On 05/11/2015	GOVI	517.52200	517.52200	522.24100	522.24100					0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.19214	118.19214	118.19214	118.19214					0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.86133	119.86133	119.87574	119.87574					0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.68978	120.68978	120.70495	120.70495					0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2038	On 05/02/2015	Bond Future	123.95996	123.95996	123.95996	123.95996					0.00	0	0.00
I2038	On 07/05/2015	Bond Future	125.82541	125.82541	125.84025	125.84025					0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.60659	126.60659	126.62213	126.62213					0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0	0.00
I2046	On 05/02/2015	Bond Future	126.41651	126.41651	126.41651	126.41651					0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.67396	126.67396	126.68886	126.68886					0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.79238	128.79238	128.80819	128.80819					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 05/02/2015	Bond Future	133.93108	133.93108	133.93108	133.93108					0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.78011	135.78011	135.62912	135.62912					0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.57838	136.57838	136.42524	136.42524					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	226.37600	226.37600	226.55200	226.55200					0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	230.11900	230.11900	230.29900	230.29900					0.00	0	100.00
IGOV	On 05/11/2015	Index Future	234.00800	234.00800	234.19500	234.19500					0.00	0	0.00
ILBI	On 07/05/2015	Index Future	613.13200	613.13200	613.60400	613.60400					0.00	0	0.00
ILBI	On 06/08/2015	Index Future	623.21300	623.21300	623.69500	623.69500					0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000	93.91000	6.09000	93.91000					0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.10000	93.90000	6.10000	93.90000					0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.09000	93.91000	6.09000	93.91000					0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.09000	93.91000	6.09000	93.91000					0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.10000	93.90000	6.09000	93.91000					0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.13000	93.87000	6.10000	93.90000					0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.19000	93.81000	6.13000	93.87000					0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.32000	93.68000	6.26000	93.74000					0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.49000	93.51000	6.43000	93.57000					0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.62000	93.38000	6.56000	93.44000					0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.77000	93.23000	6.70000	93.30000					0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.88000	93.12000	6.82000	93.18000					0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12770	0.12770	0.12650	0.12650					0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12480	0.12480	0.12390	0.12390					0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05470	0.05470	0.05600	0.05600				21.17	69,250.20	1,266	15,606.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04770		0.04770		0.04830	0.04830			186,984.00	3,920	76,374.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.13120		1.13120		1.13330	1.13330			22,624.00	20	338.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.13250		1.13250		1.13450	1.13450			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13430		1.13430		1.13630	1.13630			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13680		1.13680		1.13870	1.13870			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.31000		126.46692		7.31000	126.46692		7.01	0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.61702		126.03820		7.48298	127.21533		7.26	715,770,937.80	5,679	35,347.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,919.03000		2.91903		2,213.74000	2.21374	2,919.030	7.33	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,634.58000		2.63458		1,974.36000	1.97436	2,634.580	7.36	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,368.06000		2.36806		1,753.25000	1.75325	2,368.060	7.38	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,141.69000		1.14169		783.37000	0.78337	1,141.690	7.52	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.65099		122.83749		7.51202	124.03477		7.34	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	159.03000		0.15903		105.68000	0.10568	159.030	7.82	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.67975		124.88463		7.53561	126.10345		7.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	320.79000		0.32079		233.18000	0.23318	320.790	7.57	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.68952		121.86167		7.54007	123.10353		7.10	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 05/02/2015	Bond Future			285.86494		285.86494		285.86494	285.86494			0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.53463		289.53463		290.19865	290.19865			0.00	0	888.00
R197	On 06/08/2015	Bond Future			288.27076		288.27076		288.94710	288.94710			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.69327		235.69327		235.69327	235.69327			0.00	0	0.00
R202	On 07/05/2015	Bond Future			239.23760		239.23760		239.26650	239.26650			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			239.99530		239.99530		240.02551	240.02551			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
R203	On 05/02/2015	Bond Future			7.06000		107.66600		7.06000	107.66600		5.30	0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.36457		103.77735		7.25057	104.45730		5.63	0.00	0	7,963.00
R203	On 06/08/2015	Bond Future			7.39329		105.50454		7.27414	106.19633		5.45	0.00	0	0.00
R203	On 06/08/2015	Bond Future	9.07	Put	18.45000		0.01845		11.81000	0.01181	18.450	5.84	0.00	0	911.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.39500		107.72886		6.39500	107.72886		1.74	0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.67770		104.64353		6.58367	104.84906		1.75	0.00	0	7,875.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 06/08/2015	Bond Future		6.67295	106.38545		6.56632	106.59493		1.60	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.65081	103.99066		6.52803	104.20501		1.48	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		7.68000	103.03556		7.68000	103.03556			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		7.99548	102.25140		7.85188	103.49237			0.00	0	5,625.00
R2030	On 06/08/2015	Bond Future		8.03682	99.94448		7.88868	101.20659			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		7.85500	106.68428		7.85500	106.68428			0.00	0	0.00
R2032	On 07/05/2015	Bond Future		8.17102	101.64875		8.02247	103.01710			0.00	0	15.00
R2032	On 06/08/2015	Bond Future		8.21250	103.34108		8.05953	104.73284			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.25031	100.90698		8.09279	102.32324			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		7.92000	106.22478		7.92000	106.22478			0.00	0	0.00
R2037	On 07/05/2015	Bond Future		8.24432	104.91531		8.07033	106.72008			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.28605	102.40212		8.10719	104.23746			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future		8.32054	104.10906		8.13689	105.97632			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 05/02/2015	Bond Future		6.61000	105.77592		6.61000	105.77592		2.72	0.00	0	0.00
R204	On 07/05/2015	Bond Future		6.89684	106.58203		6.81117	106.85802		2.68	0.00	0	14,859.00
R204	On 06/08/2015	Bond Future		6.91707	104.31896		6.82387	104.60006		2.65	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	11.65000	0.01165	8.12000	0.00812	11.650	2.87	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.92442	106.05736		6.82237	106.34451		2.48	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 05/02/2015	Bond Future		7.99000	108.76632		7.99000	108.76632			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.31727	107.12115		8.13320	109.23529			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.35752	104.51948		8.16856	106.66936			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.39093	106.26170		8.19720	108.44874			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		7.97500	112.91704		7.97500	112.91704			0.00	0	0.00
R2048	On 07/05/2015	Bond Future		8.29291	106.84282		8.11413	108.97468			0.00	0	28,180.00
R2048	On 06/08/2015	Bond Future		8.32846	108.62095		8.14514	110.78891			57,786,345.40	532	745.00
R2048	On 05/11/2015	Bond Future		8.36260	105.99891		8.17467	108.20431			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future		6.74500	102.60119		6.74500	102.60119		3.58	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.06336	103.06132		6.94712	103.52105		3.53	0.00	0	35,580.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future	7.73	Call	2,660.53000		2.66053	3,090.94000	3.09094		2,660.530	3.80	0.00	0	66.00
R207	On 06/08/2015	Bond Future				7.09230	101.13346		6.96807	101.60132		3.51	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,858.22000		1.85822	2,204.82000	2.20482		1,858.220	3.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future				7.10717	102.81888		6.97412	103.29587		3.39	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,923.23000		1.92323	2,246.63000	2.24663		1,923.230	3.63	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 05/02/2015	Bond Future				6.88500	101.78874		6.88500	101.78874		4.33	0.00	0	0.00
R208	On 07/05/2015	Bond Future				7.18754	98.69408		7.07775	99.20873		4.51	493,470.40	5	62,197.00
R208	On 06/08/2015	Bond Future				7.21512	100.33718		7.09927	100.86085		4.34	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	13.60000		0.01360	8.69000	0.00869		13.600	4.66	0.00	0	198.00
R208	On 05/11/2015	Bond Future				7.23605	98.60852		7.11352	99.14222		4.33	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	150.95000		0.15095	112.84000	0.11284		150.950	4.65	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 05/02/2015	Bond Future				7.86000	85.80416		7.86000	85.80416		10.93	0.00	0	0.00
R209	On 07/05/2015	Bond Future				8.18444	81.49644		8.01580	82.94443		11.87	34,310,001.24	421	14,164.00
R209	On 07/05/2015	Bond Future	7.30	Call	95.28000		0.09528	200.87000	0.20087		95.280	11.63	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,479.16000		1.47916	978.19000	0.97819		1,479.160	12.28	0.00	0	700.00
R209	On 06/08/2015	Bond Future				8.22043	82.85328		8.04743	84.32579		11.66	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	75.25000		0.07525	44.81000	0.04481		75.250	12.37	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future				8.25306	81.08523		8.07560	82.58338		11.86	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 05/02/2015	Bond Future				175.77445	175.77445		175.77445	175.77445			0.00	0	0.00
R210	On 07/05/2015	Bond Future				176.05776	176.05776		176.37660	176.37660			0.00	0	618.00
R210	On 06/08/2015	Bond Future				179.00184	179.00184		179.32687	179.32687			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 05/02/2015	Bond Future				130.25501	130.25501		130.25501	130.25501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 07/05/2015	Bond Future	132.21113		132.21113		132.22789	132.22789			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	132.78964		132.78964		132.80733	132.80733			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	136.05823		136.05823		136.05823	136.05823			0.00	0	0.00
R212	On 07/05/2015	Bond Future	137.97297		137.97297		138.03334	138.03334			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	138.48852		138.48852		138.55056	138.55056			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future	7.73500		96.45455		7.73500	96.45455		9.20	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.04597		92.10982		7.90267	93.30641		9.97	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future	8.08277		93.64280		7.93528	94.85980		9.76	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.11822		91.65747		7.96639	92.89599		9.89	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	7.92000		87.36232		7.92000	87.36232		11.73	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.23696		82.81376		8.06338	84.40740		12.76	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future	8.27141		84.19207		8.09350	85.81265		12.54	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.30449		82.30253		8.12216	83.95122		12.78	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.32701		83.80374		8.14021	85.48313		12.78	2,933,130.90	35	4,420.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,880.14000		20,880.14000		20,714.44000	20,714.44000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.66170		4.66170		4.64130	4.64130		11.61	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.63700		4.63700		4.61820	4.61820		11.42	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.75090		1.75090		1.73440	1.73440			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69880		1.69880		1.68190	1.68190			0.00	0	0.00

Total for Derivatives : **1,930,654,161.48** **108,831** **4 145 606.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83045			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70000		103.23633		6.70000	103.21768			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03463			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.95500		108.19975		7.95500	108.17643		7,955,000,000,000.00	1,000,000,000	500,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.59467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	8.50500	107.78513		8.50500	107.76047			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.47400		10.00000	105.44600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.69727			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.76799			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.82000	100.25002		8.82000	100.22612			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.27486		100.00000	9.25239			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.50964		10.84000	102.47976			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.70331		100.00000	10.68141			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.82000	103.23981		6.82000	103.22068			1,636,800,000,000.00	240,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.70829			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.19500	107.02311		8.19500	106.99937			8,195,000,000,000.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35000	125.96738		2.35000	272.81083			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.74881			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.62304			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18384			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.23039			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.26130			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.65961			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.46701			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.15219			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	94.56130		100.00000	94.32069			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09000	173.61175		2.09000	173.60184			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.95068		2.76000	163.93841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000	174.77333		2.17000	174.76297			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.78479		1.82000	186.77548			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.54125	80.64406		7.54125	80.62799			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.54125	80.64406		7.54125	80.62799			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.42000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13253			0.00	400,000,000	100,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.18000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.35000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.83000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	92.92000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.75811			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61872			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.60000			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	91.96000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.47000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89830			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99000	109.27113		6.99000	109.25039			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59854			0.00	400,000,000	100,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.21000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	89.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.65000	94.41195		2.65000	108.44635			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000	102.64498		2.45000	161.97955			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.95695		2.31000	216.31600			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	88.59000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.82000	97.47618		8.82000	97.45293			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	100.85000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	84.33000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.91993			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.87500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.60288		9.63000	107.57509			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10000			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	8.84500	113.53680		8.84500	113.50981			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.21000	95.58855		8.21000	95.56742			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	110.17000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond		8.94000	112.79442		8.94000	112.76733			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.37579			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.21819			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.69500	109.95919		7.69500	109.93626		25,855,200,000,000.00	3,360,000,000	1,680,000,000.00	
ABS11	On 09/04/2021	Spot Bond		8.21500	109.04642		8.21500	109.02231		8,215,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond		6.86000	102.66426		6.86000	102.64525			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.29000	101.26738		8.29000	101.24478		13,429,800,000,000.00	1,620,000,000	810,000,000.00	
ABS7	On 11/09/2026	Spot Bond		9.04000	102.05540		9.04000	102.03047		26,396,800,000,000.00	2,920,000,000	1,560,000,000.00	
ABS9	On 17/03/2016	Spot Bond		7.22000	106.05689		7.22000	106.03611			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.16000	218.29149		2.16000	276.55897			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.99000	126.12010		1.99000	128.92599			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.22000	129.15703		2.22000	131.74336			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00631		100.00000	0.00629			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	91.01971		100.00000	90.79607			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.15000	106.89740		11.15000	106.86537			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79057			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.30076		100.00000	6.28515			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.78525			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.71026			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	37.55543		100.00000	37.46243			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.79588			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.05558		11.00000	68.03613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000	37.55543	100.00000	37.46243				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	101.24150				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35863				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.18925				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.22455				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24008				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29957				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29957				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30122				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.30122				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.29793				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.19686				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800	10.00000	106.53000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.00172				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.20340				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.23847				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.25253				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.22431				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.16102				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.69000	106.44284	8.69000	106.63326				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.39138				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.03609			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	88.24539			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.81850			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.89523			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.18917			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.17079			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59839			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.16968			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29665			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.75044			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.31358			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.34989			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.19342			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.20888			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05799			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.03393			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.08063			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16820			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11872			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.06223			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond		10.23000	104.10591		10.23000	104.07722			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.09318			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06931			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	119.87861			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		8.89500	104.66424		8.89500	104.63922			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.16389			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	116.97920		1.75000	117.09376			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.12537			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07903			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13582			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.17087			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.10076			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36323			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.62595			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.71588			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.08812			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.13993			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.16387			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.13910			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.19897			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.21732			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.39289			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.62563			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.22164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.22164			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28291			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14284			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29100			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.09637			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28291			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.28044			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.24566			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.22692			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.26799			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.13261			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.07269			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06286			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.85457			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.08953			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11160			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.13582			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.07410			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.07269			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.17648			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.52928			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.23332			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.29229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.84029			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.42039			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.54696			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.92706		100.00000	13.89258			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.68603			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.51058			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.55920			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62392			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.48671			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.48000	101.10966		7.48000	101.08926			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.62121			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.71936			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.26500	104.63995		8.26500	104.61655		49,590,000,000,000.00	6,000,000,000	3,050,000,000.00	
AIR02	On 30/04/2023	Spot Bond	8.94000	119.06983		8.94000	119.04122			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.91000	108.69369		6.91000	108.67329			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.56000	106.27919		8.56000	106.25458			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.80913		100.00000	14.77617			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.26000	108.06097		9.26000	108.03395			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.43234		2.70000	166.42006			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.45990			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.26797			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97736			0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF02		On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.05061			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	101.12589			0.00	0	0.00
ASN006		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.15016			0.00	0	0.00
ASN007		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04115			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	101.11872			0.00	0	0.00
ASN012		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.30867			0.00	0	0.00
ASN013		On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.62333			0.00	0	0.00
ASN014		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	111.13000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.78000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	103.51732			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	93.31242			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.56000	131.19754		2.56000	235.29132			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	105.16247			0.00	0	0.00
ASN024		On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025		On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	106.06513			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.67719			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	93.96885			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.17519			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.04353			0.00	400,000,000	100,000,000.00
ASN037	On 07/12/2033	Spot Bond		2.57500	164.47002		2.57500	208.36887			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	29.72063		100.00000	29.65449			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.16538		100.00000	18.12039			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	18.27014		100.00000	18.22491			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	17.79870		100.00000	17.75462			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.23266			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98842			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.91303			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.36500	108.02844		8.36500	108.00412			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20356			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.52932			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.96198			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.70843			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.78500	105.28166		8.78500	105.25680			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.23000	106.97098		7.23000	106.95011			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	55.01695		100.00000	54.88071			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.59162			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.29500	107.45860		8.29500	107.43460			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.67471	103.49153		10.67471	102.61178			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.86324	101.76296		10.86324	101.55784			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.86705	101.73905		10.86705	101.55406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28915			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.87138		101.67161		10.87138	101.54975			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.28656		102.53821		11.28656	102.57910			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31824			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.31824			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.31831			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.92471		101.41991		10.92471	101.33626			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.89506		102.69630		10.89506	101.69740			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.86324		101.76296		10.86324	101.55784			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.72434		102.24489		10.72434	101.93415			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.86799		98.19411		9.86799	101.64811			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.25431			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.23230			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.23230			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	9.35875		103.47494		9.35875	102.61176			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.07000		101.38345		11.07000	101.35655			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.19789			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.99500		75.19958		10.99500	99.47427			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	101.14393			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.40348		9.28000	101.10181			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	10.76500	73.94757		10.76500	99.52653			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.18067			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20936			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20936			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	101.16689			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.23077			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	101.23077			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.16919			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19042			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.23086			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90524			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96935			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.67471	103.81379		13.67471	102.94775			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.78399	102.67993		14.78399	102.72609			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.63848	102.80104		13.63848	102.28737			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.58068			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.58068			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.58068			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.63753			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38111			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.17869		100.00000	27.12713			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.84431		100.00000	20.79270			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.97067	100.00000	18.92369				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.71028	100.00000	11.68129				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.72465	100.00000	11.69529				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.15830	100.00000	14.12324				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.26792	100.00000	12.23754				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.45858				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.43692				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67698				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.71599				0.00	0	300,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.84742	100.00000	8.82551				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.84742	100.00000	8.82551				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.54349	2.06000	180.20629				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.46000		104.37191	7.46000	170.73390				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.46000		105.68792	7.46000	170.96750				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.84500		104.84810	7.84500	104.82593				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	7.36500		102.04641	7.36500	102.02602				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.27542				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.46369				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.47261				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.50230			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53197			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61462			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	34.69092		100.00000	34.60502			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	100.27460			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27984			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.28159			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30255			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.33045			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.71225		100.00000	21.65848			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.71225		100.00000	21.65848			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26527			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.28935			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.84500	105.46176		7.84500	105.43934			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36157			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.48979			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.57459		100.00000	15.53602			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.57459		100.00000	15.53602			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	99.82973			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.44000	104.92225		10.44000	103.92098			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.18022			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.40863		10.11500	99.75908			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.14671			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		59.86903		100.00000	59.75544			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.50267			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53418			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.07500		71.26798		8.07500	103.88416		71,060,000,000,000.00	8,800,000,000	2,200,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.75719			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89563			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.51720			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.75534			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.50941			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.58415			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.71999			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.28546			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	103.20626			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		93.04196		100.00000	92.80640			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.41092			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.42243			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.38837			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.22141			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.79568			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.61902			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.89661			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.75832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC013	On 19/05/2015	Spot Bond	100.00000	79.34783		100.00000	79.17570			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.47774			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.44963			0.00	400,000,000	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.39362			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.24918			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.04110			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.93766			0.00	1,200,000,000	1,200,000,000.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90350			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.14699			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.83449			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79539			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.75987			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.55086			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.57535		100.00000	27.50707			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18237			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.85791			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.99500	111.92491		8.99500	111.89771			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.36114			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.89500	104.69821		8.89500	104.67305			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.96500	103.16077		11.96500	103.12766			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.71356			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.86500	99.39841		11.86500	99.36676			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.91040			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.88500	103.35718		8.88500	103.33237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.54435			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.86500		102.46283		11.86500	102.43074			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.69883			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.83962			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.12711			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.53500		98.11629		9.53500	98.09105			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.31000		120.41480		9.31000	120.38471			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.59000		114.28125		9.59000	114.25185			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.47000		122.63843		8.47000	122.61032			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.06023			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.19500		105.44006		11.19500	105.40834			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.75107			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.88740			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.55820		10.00000	106.53030			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04251			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.35817			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.46123			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92463			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.77504			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05666			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.09711			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14375			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.71783				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.72077				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.70522				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.91088				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.18927				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.79782				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.17843	10.11000	101.15087				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.79553				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.92293	2.76000	122.58252				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.78537	3.14000	122.62334				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.77677	8.25000	103.75360				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92000		129.36500	2.92000	123.48496				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.63966	2.40000	121.83976				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.66023				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.16000		103.31862	8.16000	103.29592				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.49577				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.50941				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.21000		103.40526	8.21000	103.38241				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.21000		103.40526	8.21000	103.38241				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.26000	102.24959		8.26000	102.22686			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21752			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33891			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.92254			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.66646			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.76913			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.38947		9.35000	104.36356			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.38947		9.35000	104.36356			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.64601			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.65032			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	101.23037			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98588			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00760			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00874			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98588			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98588			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.01702			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.86351			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.49344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.96116				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.96116				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.96116				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40220				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.69500	106.95820	8.69500	106.93306				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.03237				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37990				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46798				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46115				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52284				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.78274				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.96984				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.69091				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.56741				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.38821				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.21576				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.03873				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.08673				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.39870				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.06262				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.34102				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13002				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.36239				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800	10.00000	106.53000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92012			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.11782			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98234			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.29799			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94458			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09276			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.07886			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	132.14178			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.53339			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	132.46422			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.57936			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	132.20444			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	128.64464			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	128.77691			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.90343			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.10000	99.40822		10.10000	99.38116			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.62000	101.07401		10.62000	101.04512			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03170			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.29971			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.90563			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.37141			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.23935			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.90988		8.80500	102.50641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.14284		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.36764		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	124.96751		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.19470		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.21571		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.29691		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.24581		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72512		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	79.13155		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.35874		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03170		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	114.03396		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	114.06277		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33497		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.50229		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03759		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71457		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.41494		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09037		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.25772		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.33180		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.03995		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00810		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.32092		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.62770			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.72499			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.30654			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.39807			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.04181			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.82714		10.55000	104.14494			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.28000		110.53677		9.28000	111.84111			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.15461			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.53605			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.42000		112.19178		11.42000	113.78824			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.16230			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.45000		107.01683		11.45000	106.91812			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.88000		106.81622		9.88000	106.73088			0.00	0	1,100,000,000.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.16230			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.39134			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.34506			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.13692			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.16093			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.16106			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07532			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.83500		108.81366		8.83500	108.73572			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	104.00046			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.26192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.55000	104.23371		10.55000	104.20412			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.41337		11.00000	104.38249			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.45186			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.28291			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44546			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.21000	109.60383		11.21000	109.50481			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.40596			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.16082			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.42654			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.23868			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.87483			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06916			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08673			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.14985			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.34078		7.01000	40.94900			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	177.69848			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.84500	104.84810		7.84500	148.63965			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.46000	38.67730		7.46000	170.73390			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.46000	39.11432		7.46000	170.96750			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.21359			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.17267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72770			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.72770			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.23161			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15254			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16813			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.71427			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16387			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37141			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.06006			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.13280			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12573			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.13275			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.89595			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.68017			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.34000	110.12553		8.34000	107.66725			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.24500	103.85678		8.24500	103.83372		15,170,800,000,000.00	1,840,000,000	930,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.47500	117.77345		9.47500	117.74351			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.53000	104.49959		7.53000	104.47837			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.04500	112.24302		9.04500	112.21559			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.06000	108.76821		9.06000	108.74174			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.43000	101.51816		9.43000	101.49247			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.19000	103.77343		10.19000	103.74510			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.19000	96.53627		10.19000	96.50991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.64010			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.54590			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.43778			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.65247		100.00000	10.62608			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.62875			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.07626			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.09589			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.54108			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.15106		100.00000	10.12592			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.94833		100.00000	12.91626			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.81000	102.68132		10.81000	102.18223			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.25792		100.00000	15.22014			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.45893		100.00000	6.44293			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.04399		100.00000	16.00427			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.33468			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.57000	100.92441		7.57000	100.90369			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37787			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.23670			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.84681			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.79408		100.00000	55.65436			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.35704			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.77527			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.15818			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.16735			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.93397			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.49950			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.66460			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.71038			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.30390			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.16653			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.03500		106.26531		8.03500	106.24232			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.01000		112.46147		7.01000	112.44019			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.88000		106.52248		7.88000	106.49974		31,992,800,000,000.00	4,060,000,000	2,030,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.49000		113.28169		8.49000	113.25610		53,828,975,502,000.00	6,340,279,800	3,170,000,000.00	
DV24	On 18/02/2024	Spot Bond	8.69000		106.03317		8.69000	106.00866			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.81000		110.13393		8.81000	110.10814		5,286,000,000,000.00	600,000,000	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92747			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.82529			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.09652			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.84747			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.13658			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15339			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.99266			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.06430			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33055			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.38000		127.56700		7.38000	127.54146		29,520,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.62545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	98.54957		2.35000	98.54320			2,350,000,000,000.00	1,000,000,000	500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.04819		1.20000	134.80450			720,000,000,000.00	600,000,000	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500	122.79247		2.15000	122.99082			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000	111.18937		2.10000	111.18296			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000	110.90666		2.11000	110.90023			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000	103.17437		2.16000	103.16828			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000	98.93747		2.33000	98.93113			2,330,000,000,000.00	1,000,000,000	500,000,000.00
EMM01	On 28/07/2020	Spot Bond	8.93500	107.35571		8.93500	107.32979			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.78500	113.53349		8.78500	113.50653			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.24000	107.73088		9.24000	107.70400			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.44500	100.05761		9.44500	100.88906			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.58500	111.77671		9.58500	108.48090			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.90311			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.00994			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.26132			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.12943			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.12453			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87263			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.11823			0.00	0	55,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.00856			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	93.28379		100.00000	92.96970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ212U	On 12/02/2015	Spot Bond	100.00000	99.72678	100.00000	100.00000				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000	102.20550	11.01000	102.17591				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.75595				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.27426				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.51823				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.34500	101.15230	9.34500	101.12691				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.85772				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.67558				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	99.89808				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	99.89133				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800	10.00000	106.53000				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.90010				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.89599				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.90092				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.89750				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.90765				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.90900				0.00	0	250,000,000.00
ES15	On 30/08/2015	Spot Bond	6.80000	104.04727	6.80000	104.02816			172,720,000,000,000.00	25,400,000,000	13,300,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.32500	108.30448	7.32500	108.28307			216,822,147,690,000.00	29,600,293,200	14,900,000,000.00	
ES23	On 25/01/2023	Spot Bond	7.91000	112.67501	7.91000	112.65087			156,663,004,736,000.00	19,805,689,600	49,514,726,300.00	
ES26	On 02/04/2026	Spot Bond	8.21000	100.28007	8.21000	100.25790			179,113,645,620,000.00	21,816,522,000	9,408,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.03500	89.41602		8.87000	90.72878			1,821,968,853,705,000.00	01,656,763,000	38,868,000,000.00
ES42	On 25/04/2042	Spot Bond	8.89000	98.59502		8.89000	98.57146			372,491,000,000,000.00	41,900,000,000	16,600,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.75727			0.00	0	5,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	99.85512			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.70374			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51176			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.96512			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.77829			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.97452			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.46067			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.79974			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.40301			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.56942		100.00000	10.54295			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.28690		100.00000	10.26115			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.23306			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.95842			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.37746			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.47366			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.86500	100.07243		8.86500	100.04859			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.19694			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19687			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.38104			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.61794			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.65233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.67982			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.53500		105.15205		9.53500	104.11563			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.64500		109.18044		9.64500	109.15219			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.30196			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.87341		2.22000	131.74336			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000		127.42234		2.19000	275.96308			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500		104.66001		2.36500	111.24557			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000		102.87076		2.43000	162.33593			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000		119.81450		2.20000	219.72314			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.26000		109.11394		7.26000	109.09246			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72200		64.98475		7.72200	64.38616			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43600		41.68550		9.43600	40.79776			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		40.38876		9.67000	39.46514			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		97.28102		100.00000	97.04258			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.99649			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.37285			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18932			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30511			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.48160		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.48160		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28291			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond			6.00000	100.38688			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond			0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond			100.09221	18.81461			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	101.14564			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	109.93619			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond			0.00000		100.00000		0.00000	101.52779			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond			0.00000		100.00000		0.00000	103.16320			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond			0.00000		100.00000		0.00000	101.27678			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	101.29093			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.17938			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.19890			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.56923			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond			0.00000		100.00000		0.00000	101.17788			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond			13.22500		62.75896		13.22500	62.73628			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.11058			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.11198			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.64084			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.16246			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond			3.59500		96.39067		3.59500	99.71442			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.21291			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	101.21291			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond			0.00000		100.00000		0.00000	101.94628			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	101.03170			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond			0.00000		100.00000		0.00000	99.25167			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.14284			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.11619			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15444			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.30670			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.04206			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.15286			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.41875			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.49950			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.18769			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.51940			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10357			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.19890			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.19890			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.17700			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86920			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.91593			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00931			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71254			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.26612			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.69515			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99120			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63370			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63538			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49554			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54419			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49359			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.13823			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.17034		8.75000	100.14599			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	105.14855			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.37614		100.00000	10.35045			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.47291		100.00000	9.44945			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.00863			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.65171		100.00000	1.64762			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.24895			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	21.12052		100.00000	21.06822			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.01616			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	10.23111		100.00000	10.20577			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	15.80043		100.00000	15.76087			0.00	0	900,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.01612			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	15.77260		100.00000	15.73310			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01595			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.01257			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.18014			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.16928			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000	125.19740		3.03000	125.18700			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03756			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.03702			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.86929			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.04021			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.28099			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27396			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.48435			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34530			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56000	114.37727		3.56000	121.09777			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29654			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.30924			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.61000	105.59754		3.61000	120.71991			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59000	103.38695		3.59000	120.87089			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.11796		3.31000	125.72473			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.24211		3.38000	134.80968			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.38647			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13274			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.28811			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.49685			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44328			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.23112			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22971			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.63431			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.74219	100.00000	11.71311				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.36693	100.00000	39.26944				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		86.29454	100.00000	86.02570				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.16804	100.00000	22.11315				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.30076	100.00000	6.28515				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.56485	100.00000	11.53621				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.36718	5.45000	153.34439				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.90293				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.32093				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.56164				0.00	5,000,000,000	2,650,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.75156				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.34859				0.00	0	10,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.44956				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.12166				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		84.02464	2.06800	104.11349				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.73759	2.45000	134.18900				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.44746				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.59957	10.38000	100.57094				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.59957	10.38000	100.57094				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	100.32158				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.69495	2.59000	108.22934				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.89298	2.51000	210.28468				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.81144	2.56000	108.80378				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67224			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		210.00936		2.54000	209.39779			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.36468			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.40977		2.45000	110.40234			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.09914		2.65000	107.09133			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81287			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.92800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.11164			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.14222		2.75500	105.13425			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.08146		2.66000	205.89573			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.42131		2.71000	204.45775			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.26841		2.38000	97.26206			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.70726		2.74000	203.60088			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.71912		3.03000	100.20938			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.32924		2.31000	273.59483			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.33082		2.20000	275.76479			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.94350		2.92000	261.92643			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.47688		2.69000	127.89287			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.34606			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		131.75142		2.22000	127.71508			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.54816			0.00	400,000,000	100,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.79396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.17573			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.23045		2.43000	108.22323			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.98068		104.97509	24.91608			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.06801		101.07593	28.99534			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.47929		100.44759	21.42589			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.39783		100.76967	27.32951			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.03000		119.76323		2.03000	119.75658			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	2.31000		97.32635		2.31000	111.79502			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.72289			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.06519		2.34000	111.49494			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.81653			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.51679		2.40000	344.41446			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.01320			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.67218			0.00	400,000,000	100,000,000.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.39000		103.84777		6.39000	103.82968		1,278,000,000,000.00		200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.21000		104.48928		7.21000	104.46884			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.61500		105.57472		7.61500	105.55292			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.73500		111.12970		7.73500	111.10653			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.14000		105.54866		8.14000	105.52540		17,419,600,000,000.00		2,140,000,000	1,070,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.35500		104.97342		8.35500	104.94982			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.91000		96.98701		8.91000	96.96365			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond		8.94000	113.56266		8.94000	113.53538			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.31000	102.09209		9.31000	104.80888			9,310,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		9.74000	102.61161		9.74000	102.58509			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.47500	88.04731		9.47500	88.02492			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.01263			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.02677			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.06208			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.11862			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.16100			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.34452			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.56606			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.63490			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.48821			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.69692			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.76583			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.82326			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	102.07587			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.79819			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79754			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.64500	104.85662		8.64500	104.83224			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	100.12427			0.00	0	0.00

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	10.46771	100.00000	10.44179				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.16460	100.00000	18.11962				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.46423	100.00000	11.43417				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	100.33724				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.35034				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.36657				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.38909				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	100.57440				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.59326				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.12909				0.00	400,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.31575				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	99.77228				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.04377				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84383				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.63483				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.43377				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.92944	100.00000	10.90296				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.68641				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.23310				0.00	0	0.00

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	100.20926			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.21166			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36580			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12427			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	100.52029			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.09704	100.89216		7.09704	100.00713			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	100.54298			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.09803	100.79868		8.09803	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	100.57212			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.54865	100.82870		8.54865	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	100.60771			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	100.53252			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.66520			0.00	0	0.00

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	100.68776			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08034			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.67500	102.09346		8.67500	102.06989			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.61000	109.76709		7.61000	109.74445		19,177,200,000,000.00	2,520,000,000	760,000,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.03000	128.89746		2.03000	279.15903		7,308,000,000,000.00	3,600,000,000	1,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.03000	131.75801		2.03000	285.35425		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond		8.82500	104.24467		8.82500	104.21981		65,658,000,000,000.00	7,440,000,000	3,733,600,000.00	
HWAY35	On 31/07/2035	Spot Bond		8.82500	104.31887		8.82500	104.29399		0.00	0	0.00	
HWF01U	On 26/03/2015	Spot Bond		100.00000	89.90148		100.00000	89.68059		0.00	0	0.00	
HWF02U	On 30/09/2016	Spot Bond		100.00000	23.44687		100.00000	23.38881		0.00	0	0.00	
HWF04U	On 09/10/2015	Spot Bond		100.00000	59.03070		100.00000	58.88452		0.00	0	0.00	
HWF05U	On 09/10/2016	Spot Bond		100.00000	28.20974		100.00000	28.13989		0.00	0	0.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	25.77308		100.00000	25.71064		0.00	0	0.00	
HWF07U	On 26/03/2015	Spot Bond		100.00000	91.34552		100.00000	91.12108		0.00	0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000		0.00	0	0.00	
I2025	On 31/01/2025	Spot Bond		1.70000	118.10209		1.70000	118.09658		73,267,388,460,000.00	43,098,463,800	81,426,064,300.00	
I2038	On 31/01/2038	Spot Bond		1.83000	123.97868		1.83000	123.97244		108,333,094,326,000.00	59,198,412,200	97,905,859,700.00	
I2046	On 31/03/2046	Spot Bond		1.84000	126.15543		1.84000	126.14907		69,225,926,608,000.00	37,622,786,200	36,365,932,100.00	
I2050	On 31/12/2050	Spot Bond		1.87500	133.78724		1.88000	133.61610		10,172,906,250,000.00	5,425,550,000	75,784,263,000.00	
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.25000		0.00	0	0.00	
IBL11	On 12/03/2015	Spot Bond		7.15000	104.62165		7.15000	104.60127		0.00	0	0.00	
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.47137		0.00	0	0.00	
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.36235		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.76000	105.73892		7.76000	105.71669			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.54500	110.76929		7.54500	110.74663			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.58000	100.85923		7.58000	100.83884			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.18755			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.15000	99.52128		2.15000	128.53249			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.29000	103.04381		2.29000	131.16163			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89963			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45244			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.66500	106.22262		7.66500	106.20067			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.35046			0.00	9,590,000,000	4,795,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.13921			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.02936			0.00	5,410,000,000	2,705,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.19500	100.53697		8.19500	100.51479			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.55000	95.43732		8.55000	95.41525		42,579,000,000,000.00		4,980,000,000	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10704			0.00	100,000,000	50,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.74500	101.56554		7.74500	101.54434			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.60000	102.41682		8.60000	102.39300			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09459			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.20369			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.37335		7.90000	99.35209			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.97500	100.68769		7.97500	100.66594			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.22385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.98229			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.31500	102.20478		7.31500	102.18483			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.93500	104.20971		7.93500	104.18768			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.91000	108.10452		8.91000	108.07891			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.86428			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33512			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27877			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.28453			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.29014			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00738		100.00000	0.00737			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.49085			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.42853			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.18500	103.28605		8.18500	103.26329			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.61843			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.67300			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.19000	104.40027		9.19000	104.37435			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.59538		5.00000	101.58159			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.59538		5.00000	101.58159			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.17751		5.00000	100.16384			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.60005		5.00000	101.58626			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.67688		4.00000	101.66576			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.30321		4.00000	101.29218			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	43.78448		100.00000	43.67606			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	43.61202		100.00000	43.50403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		43.61202	100.00000	43.50403				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.09973	9.20000	108.07303				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.88963				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.48648	100.00000	8.46546				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.54407				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.51000		103.72450	8.51000	103.70048				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.80792				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.65558	100.00000	16.61523				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		86.29454	100.00000	86.02570				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.06918	100.00000	14.03434				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.17180	100.00000	15.13381				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.25609	100.00000	1.25369				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.29086	100.00000	9.26785				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.49776	100.00000	10.47087				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.21854	100.00000	10.19324				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.97005	100.00000	29.89584				0.00	0	100,000,000.00
IN291U	On 09/07/2015	Spot Bond	100.00000		71.42857	100.00000	71.28906				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		79.34783	100.00000	79.17570				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.93101	6.30000	99.86211				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.81050	6.30000	99.74176				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.56356	6.40000	99.49408				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA515	On 07/04/2015	Spot Bond	6.50000		99.06499		6.50000	98.99513			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.94280		6.50000	98.87312			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.82092		6.50000	98.75140			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.57805		6.50000	98.50887			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648		2,250,000,000,000,000.00	22,500,000,000	22,100,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.11485			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.67471		102.92953		10.67471	102.26225			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.67471		101.68262		10.67471	101.48851			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.24516			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.22154			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.36475		6.50000	102.34676			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24793			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.19230			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.60014			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.55800		10.00000	106.53000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.19800			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.40379			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.57108			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.55343			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.57578			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.77890			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.68293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.20605			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51428			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.40822			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	99.99966			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		85.88235	100.00000	100.00000	85.68075			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.69597			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64306			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65118			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.27000	103.98404		8.27000	103.96089			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.85821			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.87827			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.89167			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58550			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.61436			0.00	0	206,000,000.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49901			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.93500	104.22766		8.93500	104.20249		33,059,500,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.16239			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.23500	107.28435		8.23500	107.26044		26,846,100,000,000.00	3,260,000,000	1,630,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.80621			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.68138			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.13218			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.33000	102.26188		8.33000	102.23922			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.76183			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.60426			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38000	96.21775		3.38000	125.89669			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000	142.79835		3.61000	148.19151			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.98004			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.74365			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.60771			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.46379			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.06879			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	97.94865		3.70000	98.79393			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	97.86700		3.70000	105.15559			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.56438			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.90723			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.81500	114.51832		9.81500	114.48802			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.43696			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000	141.27197		3.71000	141.25769			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000	99.98274		6.30000	99.94825			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000	99.89655		6.30000	99.82769			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.30000	99.77612		6.30000	99.70743			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000	99.65054		6.40000	99.58094			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000	99.52881		6.40000	99.45938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA515	On 09/04/2015	Spot Bond	6.50000		99.03005		6.50000	98.96024			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.90795		6.50000	98.83831			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000		98.78615		6.50000	98.71668			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.54345		6.50000	98.47432			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	100.71745			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.55800		10.00000	106.53000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.57886			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.77022			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.85569			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.77998			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.51602			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66392			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66811			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67650			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63875			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.51705			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.29776			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16513			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.92467			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.49122			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.47630			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.83312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64923			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.35122			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26755			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.08289			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94366			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.96751			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.96751			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.53500		103.43948		8.53500	103.41561			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.40369		100.00000	12.37593			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.55995		100.00000	10.53381			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.47941			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.60500		104.13439		8.60500	104.11015			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.30326			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.92483			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.15283			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.52497			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.33736			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.45100			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.13000		102.45924		7.13000	102.43952			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.13506			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.77241			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.55185			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.19991			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	100.00000		55.22503		100.00000	51.45739			0.00	0	5,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC053	On 11/02/2018	Spot Bond	100.00000		8.63312	100.00000	8.61150				0.00	0	5,000,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.33555				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.28631				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.38650				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		40.17288	100.00000	40.07556				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.99677				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		93.34210	100.00000	93.10816				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.27330				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.31987				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.46071				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		53.00842	100.00000	52.87715				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.96329				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.25904				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.84000		148.91295	7.84000	148.88133				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.00326				0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02555				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.18410				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47749				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.04367				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.98549				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.55000		102.28287	9.55000	102.25652				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.21527				0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.34500	98.50476		8.34500	98.48289			61,586,100,000,000.00	7,380,000,000	3,690,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.39500	77.27668		8.39500	100.70967			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.22000	99.74239		9.22000	99.71796			14,752,000,000,000.00	1,600,000,000	800,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.46361			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.79443			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65000	102.61266		9.65000	102.58610			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95450			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.35353			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.84048			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.81951			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.80641			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.60286			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.98082			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.99432			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.56654			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12047			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.76351			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.47061			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.00400			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.02631			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.18067			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.59803			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.99313			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.68569			0.00	0	0.00

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	100.97504			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.44692			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00940			0.00	2,700,000,000	2,700,000,000.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52127			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.57621			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.11318			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00735			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00872			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.23654			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	37.36966		100.00000	37.27712			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.30933		100.00000	21.25656			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.91872		100.00000	15.87930			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.00517		100.00000	15.96554			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	15.34587		100.00000	15.30744			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.19500	105.87556		8.19500	105.85220			9,997,900,000,000.00	1,220,000,000	610,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.21500	105.33426		8.21500	105.31096			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23322			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.66104			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.79991			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.83414			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.48000	104.75938		7.48000	104.73824			0.00	0	0.00

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	8.18500		104.77496		8.18500	104.75174			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.86000		106.89872		8.86000	106.87313			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.01968			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05503			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.90000		106.60738		8.90000	106.58131			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.30000		104.20783		7.30000	104.18719		36,062,000,000,000.00	4,940,000,000	2,790,070,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.61952			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.40500		102.56632		8.40500	102.54312			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.18545			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.73500		113.45291		8.73500	110.27972		6,988,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.68513			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.63885		100.00000	24.57784			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.71423			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.10500		102.50905		8.10500	102.48668		4,538,800,000,000.00	560,000,000	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.25000		101.65135		7.25000	101.63175			0.00	0	60,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.09500		105.23641		8.09500	105.21334		8,256,900,000,000.00	1,020,000,000	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		6.20003		100.89771	6.18488			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.28259		100.61875	6.26728			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	99.92463			0.00	0	3,406,440,000.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.91847			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.91109			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.73608	100.00000	0.73430				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.73608	100.00000	0.73430				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.27500	101.85678		8.27500	101.83397			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.34048		7.66500	99.31984			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.42000	104.12876		8.42000	104.10504			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.18500	109.43993		8.18500	109.41567			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.64130			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.61000	110.90012		8.61000	110.87429			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.71881			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.54500	104.84925		8.54500	104.78355			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.63477			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.79242			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.53143			0.00	0	600,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.55823			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85338			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87963			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.91065			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.03888			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.12000	106.31286		7.12000	106.29232		11,676,800,000,000.00	1,640,000,000	820,000,000.00	
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.11888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.01500	117.62341		8.01500	117.59787			25,808,300,000,000.00	3,220,000,000	1,610,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.01500	39.60465		10.01500	39.59430			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05000	103.54007		7.05000	103.52032			13,113,000,000,000.00	1,860,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.61735			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.55248			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.37000	105.75863		7.37000	105.73748			27,711,200,000,000.00	3,760,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03483			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.80097			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.21526			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81650			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63721			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.59573			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.62264			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.49536			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	100.36507			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.30338			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.01926			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.81704			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.91851			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10095			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04441			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.46418			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99265			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.99195			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.26267			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.14284			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.18500	111.84439		9.18500	113.16046			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.13582			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.22000	110.53908		9.22000	112.10330			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.14284			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.02776			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06740			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.15405			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.16807			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.84000	105.84708		7.84000	105.82459			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.41555			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.38420			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.39500	109.08010		9.39500	110.20322			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.66374			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.69898			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.67483			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.68218			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	120.90999		9.44500	120.87917			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.11461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	169.22336		2.21000	169.21313			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000	95.91670		2.56000	138.49112			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.95000	106.59877		7.95000	106.57581			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18826			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.58000	109.85836		8.58000	110.12931			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.61593			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.61099			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.52843			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.58316			0.00	0	5,300,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.55035			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.78000	109.86733		8.78000	112.26490			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.58322			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.61598			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.59411			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.98000	109.87656		8.98000	110.14028			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.65982			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.63786			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.64880			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.05328			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.91994			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.68162			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.94000	116.37928		7.94000	116.35439			7,940,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.63500	123.56985		8.63500	123.54100			10,362,000,000,000.00	1,200,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.10500	173.44642	2.10500	173.43644				35,364,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.34000	124.80165	9.34000	124.77035				56,413,600,000,000.00	6,040,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.78906				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.65047				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.13300				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.36873				0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	101.60900				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.83728				0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	102.29438				0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	19.17434	100.00000	19.12790				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	57.72180	100.00000	57.57887				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14000	103.84790	7.14000	103.82789				100,816,800,000,000.00	14,120,000,000	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	101.71744				0.00	400,000,000	100,000,000.00
OML03	On 27/11/2024	Spot Bond	9.10000	102.95917	9.10000	102.53434				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.85364	100.00000	33.76886				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.59000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.95199				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.37407				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800	10.00000	106.53000				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27168				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.45825				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.07347				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.07677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.40751			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.83500		105.66076		8.83500	106.02064			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.31799			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.32660			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33047			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.33907			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.37602			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.38460			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.29581			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.26000		46.12258		7.26000	46.11355			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15000		109.76298		6.15000	109.74462		5,172,273,000,000,000.00	41,020,000,000	32,811,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.16000		96.52548		6.16000	96.50931			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.26000		116.36807		6.26000	116.34826		4,663,486,375,622,000.00	44,965,874,700	78,133,820,400.00	
R159P	On 15/09/2016	Spot Bond	6.09000		90.94107		6.09000	90.92600			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.57000		124.19821		7.44000	125.33729		7,058,690,913,010,000.00	74,463,793,000	36,769,098,800.00	
R187P	On 21/12/2026	Spot Bond	7.18000		43.34279		7.18000	43.33439			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.10000		40.79363		7.10000	40.78582			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		285.28503		1.70000	285.89153		96,216,640,150,000.00	55,616,555,000	31,676,463,300.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.72635		1.71000	235.71533		247,557,049,866,000.00	44,770,204,600	69,357,975,700.00	
R2023	On 28/02/2023	Spot Bond	7.32000		106.12765		7.21000	106.77999		4,870,770,842,496,000.00	65,405,852,800	45,350,986,600.00	
R203	On 15/09/2017	Spot Bond	6.63000		107.22030		6.54500	107.40502		1,285,562,950,142,000.00	02,196,523,400	85,377,235,900.00	
R2030	On 31/01/2030	Spot Bond	7.80500		101.98615		7.80500	101.96458		9,214,068,614,597,000.00	80,534,095,400	19,391,174,900.00	
R2032	On 31/03/2032	Spot Bond	7.97500		105.61186		7.97500	105.58918		6,970,187,964,190,000.00	74,004,760,400	14,376,716,600.00	
R2037	On 31/01/2037	Spot Bond	8.02500		105.16745		8.02500	105.14459		3,197,882,554,950,000.00	98,490,038,000	23,551,500,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 21/12/2018	Spot Bond	6.84500	105.02602	6.76500	105.28051					1,372,390,255,674,000.00	61,415,669,200	09,175,381,800.00
R2044	On 31/01/2044	Spot Bond	8.09000	107.64634	8.09000	107.62276					4,939,915,961,800,000.00	10,620,020,000	86,154,312,500.00
R2048	On 28/02/2048	Spot Bond	8.07500	111.75372	8.07500	111.72928					6,320,393,762,842,500.00	82,711,301,900	05,457,253,300.00
R207	On 15/01/2020	Spot Bond	7.01000	101.55675	6.90000	101.99283					4,687,940,463,828,000.00	68,750,422,800	54,922,475,500.00
R208	On 31/03/2021	Spot Bond	7.14000	100.60251	7.03500	101.09285					6,958,259,593,824,000.00	74,546,161,600	02,725,563,400.00
R209	On 31/03/2036	Spot Bond	8.14000	83.40782	7.97500	84.82059					7,918,798,578,548,000.00	72,825,378,200	19,618,504,400.00
R210	On 31/03/2028	Spot Bond	1.72500	175.50605	1.71000	175.79090					30,619,415,850,000.00	17,750,386,000	21,608,721,800.00
R211	On 31/01/2017	Spot Bond	1.45000	130.27061	1.45000	130.26541					115,618,943,190,000.00	79,737,202,200	29,845,895,100.00
R212	On 31/01/2022	Spot Bond	1.72500	135.94793	1.72000	135.98464					445,822,377,375,000.00	58,447,755,000	12,785,031,800.00
R213	On 28/02/2031	Spot Bond	8.00000	94.25636	7.86000	95.41971					4,054,086,013,600,000.00	06,760,751,700	33,233,370,100.00
R214	On 28/02/2041	Spot Bond	8.02500	86.42150	8.02500	86.40273					6,503,714,204,715,000.00	10,431,676,600	65,984,889,400.00
R227C	On 15/03/2015	Spot Bond	6.32000	99.48323	6.32000	99.46610					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.16000	96.52548	6.16000	96.50931					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.08000	93.72008	6.08000	93.70457					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.09000	90.94107	6.09000	90.92600					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.23000	97.86194	6.23000	97.84560					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.10000	95.01133	6.10000	94.99565					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.08000	92.22344	6.08000	92.20827					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.14000	89.40613	6.14000	89.39127					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.52000	85.99498	6.52000	85.97982					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.57000	83.16515	6.57000	83.15038					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.77000	79.99943	6.77000	79.98479					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.75000	77.43779	6.75000	77.42367					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R335C	On 21/06/2019	Spot Bond	6.73000		74.97269		6.73000	74.95906			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.72000		72.56604		6.72000	72.55287			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.86000		69.70018		6.86000	69.68727			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.84000		67.46504		6.84000	67.45258			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.95500		64.77505		6.95500	64.76289			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.92500		62.72268		6.92500	62.71095			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.89500		60.75297		6.89500	60.74165			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.86500		58.86219		6.86500	58.85128			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.82500		57.09292		6.82500	57.08239			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.78500		55.39828		6.78500	55.38813			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.38000		50.77718		7.38000	50.76707			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.34000		49.15666		7.34000	49.14692			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.30000		47.60626		7.30000	47.59688			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.26000		46.12258		7.26000	46.11355			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.22000		44.70244		7.22000	44.69373			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.18000		43.34279		7.18000	43.33439			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.14000		42.04076		7.14000	42.03266			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.10000		40.79363		7.10000	40.78582			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.68842			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.37640			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	103.14918			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.93776			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.52791			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		20.21717		100.00000	20.16653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.10410	100.00000	14.06918				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		24.71961	100.00000	24.65840				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		55.65436	100.00000	55.51500				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.19125	100.00000	32.10973				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.04021	100.00000	15.99441				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.80938	100.00000	8.78205				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.88122	100.00000	12.84445				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.01424	100.00000	10.98281				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.19547	100.00000	9.16922				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.00752				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.33292				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.38563				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.63007				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.71417				0.00	400,000,000	100,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.93518				0.00	2,000,000,000	500,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.38153				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.51680				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.52083				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.96992				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.61411				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.15192				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.35703				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.46662				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.57781			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.42276			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18999			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.49078			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.43283			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.83284			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.40021			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.19365			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.37936			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.58189			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.09075			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.22367		12.35000	102.18983			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.58114		100.00000	13.54714			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.88335			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12004			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.23748		100.00000	4.22699			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	22.98639		100.00000	22.92946			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	52.89631		100.00000	52.76385			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.88455		100.00000	13.86754			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	32.90544		100.00000	32.82572			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.83863			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	77.05984			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.33500	110.90370		8.33500	110.87883			14,336,200,000,000.00	1,720,000,000	860,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond		8.46000	108.11147		8.46000	108.08687			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.09000	92.92667		9.09000	110.76364			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.33388			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.46000	107.89099		7.46000	107.86916		17,158,000,000,000.00	2,300,000,000	1,150,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	102.56534			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.59500	104.53786		8.59500	104.51369			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.34775			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.54959			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.96407			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.39913			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.39251			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	101.89770			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.38945			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.86000	102.88140		6.86000	102.86241			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond		8.26500	103.25772		8.26500	103.23474		39,176,100,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond		7.61000	108.91084		7.61000	108.88838			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	108.70848		7.96000	108.68505			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.40000	109.03261		7.40000	109.01074			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.94500	104.12990		7.94500	104.10749			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.54500	108.94851		7.54500	108.92622			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.62000	108.90505		7.62000	108.88256			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.83720			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.59500		106.55645		7.59500	106.53451			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.86179			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.08990			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.94957			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.50500		109.52900		8.50500	109.50394			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.34000		107.34986		9.34000	107.32280			0.00	0	190,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	99.91493			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.73747			0.00	2,000,000,000	500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.85662			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.96322			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.34500		103.81846		8.34500	103.79501		16,523,100,000,000.00	1,980,000,000	990,000,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		19.11084		100.00000	19.06877			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.75000		108.29804		8.75000	108.27283		43,750,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.54213			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.26000		103.02233		8.26000	102.99942			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.35000		93.87763		9.35000	93.85393			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.67128			0.00	0	10,000,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.09000		106.75901		9.09000	106.73294			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.09038			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.12029			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.24000		109.47869		9.24000	109.45137			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.28445			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.29200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS37	On 29/01/2020	Spot Bond	8.30000		99.02490		8.30000	99.00265			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.36000		98.64420		9.36000	98.61928			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	9.91000		98.85022		9.91000	98.82382			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.73500		101.41343		8.73500	101.38947			4,192,800,000,000.00	480,000,000	240,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.26000		106.58704		7.26000	106.56605			4,791,600,000,000.00	660,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000		126.32924		2.31000	273.59483			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.09500		100.86469		2.09500	128.66758			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		19.74916		100.00000	19.69915			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	100.61067			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.33529		100.00000	24.27503			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	2.72000		113.35093		2.72000	127.14297			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.36475		6.50000	102.34676			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.55140			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.97706			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.38172			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.57500		101.45725		8.57500	101.43385			5,659,500,000,000.00	660,000,000	330,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.16442			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08598			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.83567		100.00000	25.77308			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.31197			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	97.18310		100.00000	96.84211			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.28152			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	36.72668		100.00000	36.63574			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	32.79058		100.00000	32.70937			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	33.08587		100.00000	33.00393			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.88500	107.23735		8.88500	107.16012			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54485			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.91636			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.51000	102.92802		7.51000	102.90740			32,142,800,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.36500	101.96379		8.36500	100.93115			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.94500	104.12990		7.94500	104.10749			52,278,100,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.71013			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.82828			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.17714			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.66339			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.70867			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04685			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.64500	103.76392		7.64500	103.74253			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.52752			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.81455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.57599			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.58500		100.48253		8.58500	100.45933			12,190,700,000,000.00	1,420,000,000	710,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.62558			0.00	400,000,000	100,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03235			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.37656			0.00	400,000,000	100,000,000.00
SSN004	On 31/03/2021	Spot Bond	8.64300		93.64870		8.64300	93.62693			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.13500		95.92966		8.13500	95.90865			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.16000		96.94335		8.16000	96.92192			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.23178			0.00	400,000,000	100,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.72500		104.63878		7.72500	104.61688			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		109.99030		2.45000	110.40234			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.71500		102.10532		7.71500	102.08409			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		101.76315		8.22500	101.74063			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.20000		110.79736		9.20000	110.76999			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.42849			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.21000		84.86849		9.21000	84.84738			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.48079			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.57794			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.55019			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.01407			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.61353			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.14976			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.58259			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91360			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.79347			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.56842			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.55083			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.43047			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89658			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.67171			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89531			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.66967			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.67334			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.56327			0.00	14,500,000,000	14,500,000,000.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.68920			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61000	108.20784		6.61000	108.18851			3,701,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.05000	110.04548		8.05000	110.02163			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.50277		100.00000	43.39738			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46842			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.19302			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.43629			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.85774			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98436			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03387			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.84791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.20900			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.26283			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29073			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.51000		101.99069		7.51000	101.96991			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48736			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.50015			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.55317		7.83000	100.53184			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.48032			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.49631			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52381			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.48032			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.49631			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.29752		7.16000	100.48701			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.52761			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.52506			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.58625			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57798			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.82638			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79812			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.47968			0.00	0	2,000,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.50015			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.61560		8.73000	100.54438			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.49631			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.23500	100.21324		8.23500	100.40893			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.48726			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.50998			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.52890			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.52188			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53333			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.58498			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.58243			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.57482			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.78239			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.78491			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.79122			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	101.67471			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.73131			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.50000	103.74201		8.50000	106.71706			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.57462			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.64811			0.00	400,000,000	100,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.41000	104.34823		8.41000	104.19839			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.06109			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.06437			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	8.52000	101.49576		8.52000	99.50460			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.87841			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.74258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.06805			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.05937			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.91047			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.07459			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.79367			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.59168			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.10113			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.51063			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.15771		101.06155	6.14232			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.77494			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.50090			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50739			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.50090			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.50739			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.51063			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49700			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.50739			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.54307			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.54307			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59490			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.60785			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.59167			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.84984			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.86592			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85949			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.28000	104.38846		7.28000	104.36795		9,900,800,000,000.00	1,360,000,000	680,000,000.00	
TL20	On 22/02/2020	Spot Bond		8.85000	88.68558		8.85000	88.63465			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.47500	106.64172		7.47500	106.62010		93,736,500,000,000.00	12,540,000,000	26,670,000,000.00	
TN20	On 17/09/2020	Spot Bond		8.71500	112.07182		8.71500	112.04541		124,275,900,000,000.00	14,260,000,000	20,330,000,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.99356		100.00000	0.99110			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		8.91500	114.19129		8.91500	114.16378		114,112,000,000,000.00	12,800,000,000	11,300,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.11000	102.45211		9.11000	102.42731		305,731,600,000,000.00	33,560,000,000	17,160,000,000.00	
TN27	On 14/11/2027	Spot Bond		9.20000	99.98733		9.20000	99.96249		122,360,000,000,000.00	13,300,000,000	10,700,000,000.00	
TN30	On 09/10/2030	Spot Bond		9.47500	111.91530		9.47500	111.88685		85,275,000,000,000.00	9,000,000,000	4,000,000,000.00	
TN40	On 09/10/2040	Spot Bond		9.93500	111.24437		9.93500	111.21475			0.00	0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.26670			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	99.82066			0.00	0	10,700,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.92358			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.92161			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.92132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.91124			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.89064			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	99.92150			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.80084			0.00	0	110,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.55800		10.00000	106.53000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77532			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.79077			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.60137			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.63963			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.38604		10.00000	100.35630			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.37641		9.75000	100.34741			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.37861		100.00000	10.34899			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.17635			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.24813			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.28799			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.29596			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.51881			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	102.01035			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.77674		100.00000	11.74725			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.58066			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.60850			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.35860			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.10695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.85811			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.11770			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.85620			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.26301			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.05608			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.77003			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.46976			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.19619			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.72608			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.59654			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.13639			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.68369			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.32051			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.68998			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.72583			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.48524			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.01263		100.00000	14.97626			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39235			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37472			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35710			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51842			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42904			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39226			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.18630			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		100.00000	80.90546		100.00000	80.73222		1,350,000,000,000,000.00	13,500,000,000	13,500,000,000.00	
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.52587			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.58199			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.39296			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52240			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.43500	115.39711		8.43500	115.37078			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.44427		100.00000	8.42718			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.24892		100.00000	8.23223			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.84905			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.33287			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01084			0.00	0	30,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.01269			0.00	400,000,000	100,000,000.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.01284			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92820			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95269			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.92718		100.00000	7.91114			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.73184		100.00000	7.71619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.65000		109.69903	6.65000	109.67922			133,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.94000		234.79177	1.94000	234.77924				0.00	0	1,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.47000		102.60841	6.47000	102.59055				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.04500		105.95972	7.04500	105.93946			66,223,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.32000		107.98229	7.32000	107.96084				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.52500		108.23170	7.52500	108.20961				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.57500		108.91850	7.57500	108.89613			40,905,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.10000		97.76166	6.10000	97.74569				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03000		96.04886	6.03000	96.03319				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10000		97.74569	6.10000	97.72973				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.71000		73.69763	6.71000	73.68419				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		62.32177	100.00000	62.20354				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		32.98770	100.00000	32.92511				0.00	0	0.00
Total for j-Bonds :											1.35e+017	8,469,182,300	51 149 659 600.00
Grand Total:											1.35e+017	8,469,291,131	51 153 805 206.00