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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/12/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/12/2014	Foreign Exchange Future	11.67200		11.67200		11.59020	11.59020		13.66	4,049,985,576.00	346,983	0.00
\$ / R	On 15/12/2014	Any day expiry	11.67570		11.67570		11.59020	11.59020		14.26	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	0.12170	0.00012	0.33260	0.00033	0.122	28.88	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	556.53520	0.55654	473.38530	0.47339	556.535	23.21	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	1.03010	0.00103	3.86740	0.00387	1.030	22.71	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	8.11980	0.00812	5.12500	0.00513	8.120	20.86	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.03070	0.00003	0.01350	0.00001	0.031	52.19	0.00	0	500.00
\$ / R	On 17/12/2014	Any day expiry			11.67570	11.67570	11.58830	11.58830		14.62	0.00	0	0.00
\$ / R	On 17/12/2014	Any day expiry	11.42	Put	18.26490	0.01826	35.55740	0.03556	18.265	17.97	0.00	0	1,500.00
\$ / R	On 19/12/2014	Any day expiry			11.67570	11.67570	11.59140	11.59140		14.98	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	7.06820	0.00707	9.94600	0.00995	7.068	20.14	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	371.83210	0.37183	296.91600	0.29692	371.832	18.46	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	16.13210	0.01613	25.51600	0.02552	16.132	18.46	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.68330	11.68330	11.59760	11.59760		13.94	0.00	0	440.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	316.56190	0.31656	245.23600	0.24524	316.562	16.02	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	115.58520	0.11559	81.60060	0.08160	115.585	14.08	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry			11.71070	11.71070	11.62620	11.62620		12.65	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	679.16700	0.67917	594.22540	0.59423	679.167	13.97	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	26.25750	0.02626	33.75760	0.03376	26.258	13.19	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	356.76280	0.35676	287.27200	0.28727	356.763	13.04	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	46.06280	0.04606	61.07200	0.06107	46.063	13.04	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	96.01380	0.09601	127.48060	0.12748	96.014	12.81	0.00	0	1,500.00
\$ / R	On 28/01/2015	Any day expiry			11.75830	11.75830	11.67340	11.67340		12.78	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	7.92250	0.00792	10.72120	0.01072	7.923	13.26	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	20.80670	0.02081	33.64270	0.03364	20.807	11.32	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	390.91930	0.39092	333.13700	0.33314	390.919	12.05	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.41480	0.00141	1.36170	0.00136	1.415	20.76	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.76220	11.76220	11.67720	11.67720		12.83	0.00	0	0.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	292.47610	0.29248	244.90160	0.24490	292.476	12.52	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	281.49560	0.28150	235.00690	0.23501	281.496	12.57	2,260,000.00	10,000	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.81330	11.81330	11.72760	11.72760		12.99	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	14.00880	0.01401	17.35550	0.01736	14.009	12.24	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	42.25300	0.04225	54.99300	0.05499	42.253	11.67	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	385.18080	0.38518	334.23410	0.33423	385.181	12.52	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	7.92050	0.00792	6.20320	0.00620	7.920	21.40	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.81530	11.81530	11.72960	11.72960		12.98	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.81730	11.81730	11.73150	11.73150		12.99	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.84320	11.84320	11.78700	11.78700		12.73	4,007,580.00	340	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.85120	11.85120	11.76440	11.76440		13.08	4,248,228,556.80	358,464	1,154,462.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	4.06080	0.00406	4.57350	0.00457	4.061	14.41	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	5.50300	0.00550	6.31780	0.00632	5.503	13.29	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	7.28820	0.00729	8.51910	0.00852	7.288	12.32	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.12940	0.01113	14.70050	0.01470	11.129	11.61	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.53700	0.01354	17.75440	0.01775	13.537	11.61	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.76560	0.01577	20.56210	0.02056	15.766	11.61	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	16.36800	0.01637	21.31900	0.02132	16.368	11.61	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	23.51970	0.02352	30.22010	0.03022	23.520	11.61	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	884.25470	0.88425	806.31430	0.80631	884.255	11.62	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	671.88400	0.67188	604.77520	0.60478	671.884	11.63	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	83.09700	0.08310	104.63900	0.10464	83.097	11.75	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	563.28980	0.56329	501.77270	0.50177	563.290	11.99	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	118.56860	0.11857	144.60310	0.14460	118.569	12.04	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	132.21440	0.13221	159.75970	0.15976	132.214	12.14	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	473.48330	0.47348	417.23780	0.41724	473.483	12.33	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	166.30110	0.16630	197.23200	0.19723	166.301	12.35	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	467.50110	0.46750	411.63200	0.41163	467.501	12.35	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	438.46510	0.43847	384.45750	0.38446	438.465	12.47	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	191.63100	0.19163	0.00000	0.00000	191.631	12.50	205,045.17	1,070	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	243.39280	0.24339	280.56370	0.28056	243.393	12.76	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	314.32460	0.31432	273.50070	0.27350	314.325	13.08	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	263.89850	0.26390	0.00000	0.00000	263.898	13.62	282,371.40	1,070	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	409.44750	0.40945	461.25150	0.46125	409.448	13.66	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	260.64750	0.26065	225.65150	0.22565	260.648	13.66	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	143.94130	0.14394	123.40640	0.12341	143.941	15.60	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	792.74130	0.79274	859.00640	0.85901	792.741	15.60	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	131.80220	0.13180	112.94990	0.11295	131.802	15.92	0.00	0	50,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	127.58390	0.12758	109.32070	0.10932	127.584	16.03	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	102.43380	0.10243	87.74650	0.08775	102.434	16.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	81.89650	0.08190	69.54490	0.06954	81.896	17.78	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	30.17670	0.03018	26.21450	0.02621	30.177	21.72	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.87370	11.87370	11.78660	11.78660		13.27	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	20.73410	0.02073	26.73030	0.02673	20.734	11.75	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	44.23210	0.04423	54.71440	0.05471	44.232	11.74	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	60.45920	0.06046	73.60180	0.07360	60.459	11.74	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	463.85610	0.46386	410.36790	0.41037	463.856	12.52	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	363.04170	0.36304	316.87500	0.31688	363.042	13.03	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	29.77810	0.02978	27.10150	0.02710	29.778	24.21	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.88390	11.88390	11.79670	11.79670		13.22	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	71.71590	0.07172	86.06060	0.08606	71.716	11.72	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	230.41760	0.23042	200.77200	0.20077	230.418	14.48	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.93920	11.93920	11.85110	11.85110		13.10	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	31.83800	0.03184	38.45820	0.03846	31.838	11.88	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	75.22350	0.07522	88.98220	0.08898	75.224	11.71	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	363.90230	0.36390	323.72730	0.32373	363.902	13.46	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	56.60270	0.05660	50.21380	0.05021	56.603	25.35	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.99860	11.99860	11.90950	11.90950		13.30	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	40.13030	0.04013	47.48960	0.04749	40.130	11.87	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	55.50520	0.05551	64.90870	0.06491	55.505	11.81	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	87.15130	0.08715	100.33740	0.10034	87.151	11.72	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	469.57680	0.46958	421.90520	0.42191	469.577	13.02	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	358.68270	0.35868	321.38270	0.32138	358.683	14.03	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	80.86230	0.08086	70.73350	0.07073	80.862	26.25	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.02520	12.02520	11.96380	11.96380		13.24	3,445,574.40	288	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.03130	12.03130	11.94170	11.94170		13.23	5,077,208.60	422	86,696.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	40.94790	0.04095	45.26960	0.04527	40.948	12.13	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	42.11240	0.04211	46.57560	0.04658	42.112	12.07	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	45.18280	0.04518	52.03570	0.05204	45.183	11.91	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	66.17590	0.06618	76.20830	0.07621	66.176	11.81	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	68.93040	0.06893	79.37020	0.07937	68.930	11.80	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	122.46510	0.12247	140.38350	0.14038	122.465	11.62	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	146.10960	0.14611	171.47280	0.17147	146.110	11.57	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	163.77070	0.16377	190.83240	0.19083	163.771	11.70	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	182.61130	0.18261	211.36800	0.21137	182.611	11.84	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	655.08160	0.65508	597.59740	0.59760	655.082	12.12	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	550.93110	0.55093	499.90440	0.49990	550.931	12.68	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	301.39300	0.30139	269.43530	0.26944	301.393	15.13	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	286.70100	0.28670	255.80540	0.25581	286.701	15.37	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	223.18140	0.22318	197.59670	0.19760	223.181	16.59	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	194.66180	0.19466	171.19010	0.17119	194.662	17.30	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	167.75940	0.16776	146.85090	0.14685	167.759	18.01	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.06050	12.06050	11.97060	11.97060		13.36	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	49.80140	0.04980	55.42690	0.05543	49.801	11.98	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	97.93790	0.09794	110.98520	0.11099	97.938	11.74	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	351.18520	0.35119	316.76030	0.31676	351.185	14.71	0.00	0	250.00

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\$ / R	On 26/06/2015	Any day expiry	15.88	Call	93.86250	0.09386	77.42280	0.07742	93.863	26.45	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.13000	12.13000	12.03910	12.03910		13.41	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	58.12320	0.05812	62.50270	0.06250	58.123	11.99	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	107.83890	0.10784	120.75390	0.12075	107.839	11.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	354.92480	0.35492	322.70870	0.32271	354.925	15.32	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	111.48340	0.11148	91.19580	0.09120	111.483	26.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.19110	12.19110	12.09920	12.09920		13.60	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	64.81720	0.06482	68.22140	0.06822	64.817	12.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	114.43520	0.11444	126.62570	0.12663	114.435	11.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	351.53250	0.35153	321.51940	0.32152	351.533	15.90	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	114.36940	0.11437	98.05790	0.09806	114.369	25.85	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.22060	12.22060	12.16050	12.16050		13.55	3,465,742.50	285	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.22900	12.22900	12.13660	12.13660		13.53	242,684,505.00	19,845	25,739.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	47.14220	0.04714	49.92200	0.04992	47.142	12.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,679.12100	1.67912	1,589.62480	1.58962	1,679.121	12.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	87.90880	0.08791	93.90480	0.09390	87.909	11.71	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,319.47040	1.31947	1,234.21780	1.23422	1,319.470	11.69	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	90.47040	0.09047	97.61780	0.09762	90.470	11.69	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	148.98260	0.14898	163.92460	0.16392	148.983	11.75	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	666.67640	0.66668	617.67560	0.61768	666.676	12.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	491.85210	0.49185	454.41720	0.45442	491.852	14.42	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	364.14530	0.36415	334.43380	0.33443	364.145	16.04	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	237.03810	0.23704	214.96120	0.21496	237.038	18.57	0.00	0	85,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	190.83800	0.19084	171.85600	0.17186	190.838	20.07	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.25920	12.25920	12.16600	12.16600		13.64	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	70.70510	0.07071	73.14310	0.07314	70.705	11.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	119.72190	0.11972	130.81340	0.13081	119.722	11.68	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	179.90950	0.17991	0.00000	0.00000	179.910	11.79	220,220.00	1,000	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	351.30370	0.35130	322.14680	0.32215	351.304	16.57	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	256.18540	0.25619	0.00000	0.00000	256.185	18.48	222,160.00	1,000	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	127.86690	0.12787	104.63260	0.10463	127.867	25.76	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.32430	12.32430	12.22900	12.22900		13.71	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	75.85210	0.07585	77.33480	0.07733	75.852	11.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	124.68940	0.12469	132.66730	0.13267	124.689	11.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	355.08530	0.35509	324.15180	0.32415	355.085	17.22	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	144.56760	0.14457	123.67220	0.12367	144.568	25.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.38500	12.38500	12.28790	12.28790		13.90	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	80.99140	0.08099	79.01570	0.07902	80.991	12.00	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	124.79790	0.12480	134.82920	0.13483	124.798	11.53	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	356.35840	0.35636	324.22970	0.32423	356.358	17.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	137.99840	0.13800	117.82800	0.11783	137.998	25.39	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.41320	12.41320	12.34400	12.34400		13.85	3,406,944.00	276	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.41980	12.41980	12.32160	12.32160		13.84	4,036,435.00	325	35,907.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,569.46770	1.56947	1,470.78280	1.47078	1,569.468	11.78	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	99.66770	0.09967	99.18280	0.09918	99.668	11.78	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,525.66060	1.52566	1,427.82330	1.42782	1,525.661	11.71	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,357.28520	1.35729	1,269.43660	1.26944	1,357.285	11.55	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,207.71020	1.20771	1,124.83150	1.12483	1,207.710	11.71	0.00	0	1,197.00

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 11/12/2015	Foreign Exchange Future	13.00	Call	527.67200	0.52767	486.64410	0.48664	527.672	15.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	505.74020	0.50574	465.87000	0.46587	505.740	15.76	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	485.29100	0.48529	446.50140	0.44650	485.291	16.03	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	441.61370	0.44161	405.16190	0.40516	441.614	16.66	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.44120	12.44120	12.34270	12.34270		13.97	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	85.29090	0.08529	81.95880	0.08196	85.291	12.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	129.57540	0.12958	136.62620	0.13663	129.575	11.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	355.59210	0.35559	323.08150	0.32308	355.592	18.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	137.45390	0.13745	113.19150	0.11319	137.454	25.41	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.61120	12.61120	12.53550	12.53550		14.30	3,409,656.00	272	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.61750		12.61750	12.61750	12.52080	12.52080		14.29	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry	12.61300		12.61300	12.61300	13.30000	13.30000		14.17	3,360,852.00	264	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.80850		12.80850	12.80850	13.30000	13.30000		14.61	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry	12.61510		12.61510	12.61510	13.30000	13.30000		13.85	3,350,553.50	259	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future	13.01420		13.01420	13.01420	13.30000	13.30000		14.83	0.00	0	0.00
\$ / R	On 19/12/2016	Any day expiry	12.61720		12.61720	12.61720	13.30000	13.30000		13.59	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	13.20520		13.20520	13.20520	13.30000	13.30000		15.02	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.67200	11.67200	11.59020	11.59020		13.66	1,704,112.00	146	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.85120	11.85120	11.76440	11.76440		13.08	6,233,731.20	526	1,497.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	64,916.47010	0.64916	58,316.72800	0.58317	64,916.470	11.70	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.03130	12.03130	11.94170	11.94170		13.23	0.00	0	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.22900	12.22900	12.13660	12.13660		13.53	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.41980	12.41980	12.32160	12.32160		13.84	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.35330	18.35330	18.17410	18.17410		12.94	657,525,325.80	35,826	0.00
£ / R	On 23/01/2015	Any day expiry			18.46890	18.46890	18.28540	18.28540		12.00	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	182.97290	0.18297	258.62560	0.25863	182.973	11.71	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	318.23110	0.31823	421.10740	0.42111	318.231	12.09	1,196,759.01	2,333	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	396.67500	0.39667	510.45140	0.51045	396.675	12.33	4,083,296.51	6,763	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	6.27380	0.00627	4.35420	0.00435	6.274	17.70	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.97970	0.00298	2.12930	0.00213	2.980	19.33	376.28	1,636	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.91840	0.00292	2.08740	0.00209	2.918	19.38	1,040.06	4,522	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.62220		18.62220	18.62220	18.43510	18.43510		12.51	284,975,526.60	15,303	38,092.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	26.96380	0.02696	35.55030	0.03555	26.964	13.20	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	39.89630	0.03990	53.18700	0.05319	39.896	12.64	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	339.87020	0.33987	270.01400	0.27001	339.870	13.30	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	273.15400	0.27315	213.93530	0.21394	273.154	13.80	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	194.25820	0.19426	146.84880	0.14685	194.258	14.53	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.89120	18.89120	18.69880	18.69880		13.23	226,694.40	12	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.19070	19.19070	18.99310	18.99310		13.30	287,860.50	15	710.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.48470	19.48470	19.27680	19.27680		13.97	0.00	0	0.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09814	0.09814	0.09728	0.09728		15.68	17,175.03	175	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09976	0.09976	0.09886	0.09886		13.87	997.61	10	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10138	0.10138	0.10045	0.10045		13.77	12,672.63	125	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10321	0.10321	0.10226	0.10226		15.53	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 12/12/2014	Foreign Exchange Future			14.53230		14.53230		14.36180	14.36180		12.81	342,133,938.90	23,543	0.00
€ / R	On 18/12/2014	Any day expiry			14.64540		14.64540		14.46960	14.46960		14.56	72,226,500.00	5,000	5,000.00
€ / R	On 18/12/2014	Any day expiry	14.34	Call	326.49370		0.32649		187.75040	0.18775	326.494	15.44	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			14.71560		14.71560		14.53840	14.53840		12.08	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	475.98200		0.47598		375.57210	0.37557	475.982	11.50	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	170.38200		0.17038		247.17210	0.24717	170.382	11.50	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.76480		14.76480		14.58600	14.58600		12.25	20,345,894.40	1,378	75,597.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	13.70870		0.01371		25.27520	0.02528	13.709	11.10	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	43.26040		0.04326		69.63990	0.06964	43.260	10.97	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	71.25310		0.07125		115.23350	0.11523	71.253	10.90	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	75.47550		0.07548		120.93840	0.12094	75.476	10.94	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	284.32150		0.28432		225.27370	0.22527	284.322	12.97	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	269.34740		0.26935		212.95370	0.21295	269.347	13.11	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	217.47170		0.21747		170.48800	0.17049	217.472	13.69	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	210.68950		0.21069		164.96120	0.16496	210.690	13.78	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	204.14670		0.20415		159.63540	0.15964	204.147	13.86	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	193.74380		0.19374		151.22240	0.15122	193.744	14.01	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	167.70060		0.16770		130.71420	0.13071	167.701	14.41	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.97140		14.97140		14.78830	14.78830		12.58	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	794.04860		0.79405		685.05730	0.68506	794.049	11.47	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.00110		15.00110		14.81720	14.81720		12.67	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	41.73910		0.04174		60.54120	0.06054	41.739	11.41	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	420.25060		0.42025		357.34400	0.35734	420.251	13.53	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.26710		15.26710		15.07860	15.07860		13.02	102,411,706.80	6,708	6,713.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.53150		15.53150		15.33540	15.33540		13.26	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	126.80970		0.12681		177.72090	0.17772	126.810	10.86	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	561.61830		0.56162		505.84320	0.50584	561.618	15.22	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			533.49000		533.49000		536.88300	536.88300			0.00	0	0.00
AL12	On 07/05/2015	Index Future			541.99400		541.99400		545.44400	545.44400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.23100		447.23100		448.08000	448.08000			0.00	0	116.00
AL37	On 07/05/2015	Index Future			454.36000		454.36000		455.22600	455.22600			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			529.42500		529.42500		530.99300	530.99300			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			537.86400		537.86400		539.46000	539.46000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.61100		482.61100		484.64200	484.64200			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			490.30400		490.30400		492.37100	492.37100			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.74500		498.74500		500.85900	500.85900			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.63080		9.63080		9.58290	9.58290		12.27	90,057,610.80	9,351	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.71420		9.71420		9.66510	9.66510		11.22	11,074,188.00	1,140	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	95.57770		0.09558		0.00000	0.00000	95.578	11.25	19,211.12	201	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	227.65420		0.22765		0.00000	0.00000	227.654	11.22	45,758.49	201	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	83.01340		0.08301		0.00000	0.00000	83.013	12.70	16,685.69	201	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future		9.80410	9.80410		9.75240	9.75240		11.16	490,205.00	50	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.90820	9.90820		9.85370	9.85370		12.15	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future		10.09270	10.09270		10.06030	10.06030		8.18	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future		10.22580	10.22580		10.19110	10.19110		10.52	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		10.35930	10.35930		10.32280	10.32280		11.02	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future		0.00000	0.00000		-0.00010	-0.00010			0.00	1,942	0.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future		1,472.00000	1,472.00000		1,386.62380	1,386.62380			39,155,200.00	26,600	0.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future		1,572.00000	1,572.00000		1,486.62380	1,486.62380			2,727,420.00	1,735	0.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		0.00000	0.00000		-0.35730	-0.35730			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		1,372.00000	1,372.00000		1,286.62390	1,286.62390			2,567,012.00	1,871	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		340.33590	340.33590		297.05620	297.05620			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future		211.10710	211.10710		170.85170	170.85170			0.00	0	5,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future		12.10020	12.10020		11.95260	11.95260		13.62	12,269,602.80	1,014	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.29910	12.29910		12.14380	12.14380		12.89	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.50210	12.50210		12.34080	12.34080		13.31	0.00	0	6,452.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.88440	1.88440		1.87090	1.87090		13.79	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.89270	1.89270		1.87960	1.87960		12.03	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.90760	1.90760		1.89430	1.89430		12.32	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		125.17656	125.17656		125.19198	125.19198			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.67241	125.67241		125.68884	125.68884			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		9.52393	85.57068		9.44328	86.17669			0.00	0	6,220.00

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 07/05/2015	Bond Future		9.60799	83.14671		9.52475	83.76287			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.68013	84.59412		9.59403	85.22292			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		480.87700	480.87700		482.61500	482.61500			0.00	0	428.00
GOVI	On 07/05/2015	GOVI		488.54200	488.54200		490.31200	490.31200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		496.95300	496.95300		498.76400	498.76400			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.71754	118.71754		118.95146	118.95146			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.61962	120.61962		120.85799	120.85799			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		126.60853	126.60853		126.62533	126.62533			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		128.63698	128.63698		128.65473	128.65473			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		128.57595	128.57595		129.31542	129.31542			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		129.26670	129.26670		130.01889	130.01889			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		137.41374	137.41374		138.28981	138.28981			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		139.61514	139.61514		140.50606	140.50606			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future		226.00400	226.00400		226.24300	226.24300			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		229.62500	229.62500		229.87000	229.87000			0.00	0	81.00
IGOV	On 06/08/2015	Index Future		233.59600	233.59600		233.85000	233.85000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		611.97900	611.97900		612.63100	612.63100			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		621.97000	621.97000		622.63500	622.63500			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future		6.09000	93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.09000	93.91000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.20000	93.80000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.24000	93.76000		6.26000	93.74000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.30000	93.70000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.38000	93.62000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.47000	93.53000		6.47000	93.53000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.63000	93.37000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.84000	93.16000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.98000	93.02000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.11000	92.89000		7.10000	92.90000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.24000		92.76000		7.21000	92.79000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12810		0.12810		0.12810	0.12810		14.28	1,152.90	9	0.00
KES / R	On 16/03/2015	Foreign Exchange Future			0.12730		0.12730		0.12730	0.12730			3,055.20	24	8.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06430		0.06430		0.06390	0.06390		24.44	1,607.50	25	0.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.06330		0.06330		0.06280	0.06280		21.17	7,596.00	120	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05570		0.05570		0.05520	0.05520			25,733.40	462	56,554.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.24510		1.24510		1.23910	1.23910			74,706.00	60	0.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.24580		1.24580		1.23980	1.23980			74,748.00	60	60.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.24680		1.24680		1.24080	1.24080			0.00	0	200.00
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			7.99510		120.41624		7.94454	120.84890		7.58	42,145,684.00	350	45,417.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,392.41000		1.39241		1,203.84000	1.20384	1,392.410	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,193.76000		1.19376		1,025.36000	1.02536	1,193.760	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	15.76000		0.01576		12.13000	0.01213	15.760	8.07	0.00	0	10,650.00
R186	On 07/05/2015	Bond Future			8.05043		122.33543		7.99792	122.77579		7.53	0.00	0	1.00
R186	On 06/08/2015	Bond Future			8.08938		119.16317		8.03460	119.61395		7.90	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	896.76000		0.89676		816.41000	0.81641	896.760	8.33	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.10862		121.35432		8.05163	121.81531		7.66	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,164.58000		1.16458		1,074.12000	1.07412	1,164.580	8.11	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			288.09805		288.09805		288.13629	288.13629			0.00	0	898.00
R197	On 07/05/2015	Bond Future			292.71351		292.71351		292.75410	292.75410			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
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			238.21727		238.21727		238.24866	238.24866			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			242.03369		242.03369		242.06709	242.06709			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.79465		103.21968		7.74392	103.51894		5.56	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.85064		100.94060		7.79760	101.24531		5.94	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			7.88739		102.69720		7.83156	103.00953		5.98	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	261.90000		0.26190		233.38000	0.23338	261.900	6.36	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.91420		106.48241		6.87199	106.58304		1.79	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,831.21000		1.83121		1,930.99000	1.93099	1,831.210	1.98	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.96767		104.01297		6.92021	104.11584		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.96044		105.82336		6.90554	105.93039		1.73	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			8.43171		96.58344		8.36095	97.16609			0.00	0	4,665.00
R2030	On 07/05/2015	Bond Future			8.49172		98.12323		8.41867	98.71572			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			8.60359		99.85793		8.52782	100.51852			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.66395		97.29442		8.58581	97.96612			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.71148		98.98834		8.63072	99.67395			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			8.68581		98.42119		8.59990	99.25116			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.74434		99.99025		8.65591	100.83401			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.79237		97.47070		8.70115	98.33135			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			7.18051		103.82719		7.13915	103.96696		2.81	0.00	0	10,809.00
R204	On 07/05/2015	Bond Future			7.24109		105.48205		7.19620	105.62467		2.80	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.26477		103.27854		7.21523	103.42598		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	113.34000		0.11334		101.17000	0.10117	113.340	3.11	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.82050		99.50310		8.73970	100.34483			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.87855		101.08941		8.79543	101.94513			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.92681		98.46373		8.84114	99.33656			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.79586		103.44036		8.70999	104.36343			0.00	0	43,196.00
R2048	On 07/05/2015	Bond Future			8.84912		100.65842		8.76085	101.59691			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.89211		102.41033		8.80125	103.36744			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			7.44169		99.73371		7.39036	99.94161		3.73	126,861,279.12	1,272	32,274.00
R207	On 07/05/2015	Bond Future			7.50864		101.32353		7.45386	101.53535		3.72	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,464.36000		1.46436		1,606.31000	1.60631	1,464.360	3.85	0.00	0	66.00

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 06/08/2015	Bond Future			7.54721		99.44254		7.48810	99.66029		3.87	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,081.80000		1.08180		1,188.69000	1.18869	1,081.800	3.86	0.00	0	70.00
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			7.57950		98.44380		7.52850	98.68472		4.55	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.63872		96.61314		7.58490	96.85853		4.76	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.67423		98.29483		7.61698	98.54666		4.76	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	189.47000		0.18947		167.47000	0.16747	189.470	5.09	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.68127		96.69857		7.62049	96.95663		4.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	633.94000		0.63394		579.26000	0.57926	633.940	5.10	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			8.60866		79.48625		8.52788	80.13252		10.95	80,599,057.50	1,014	29,898.00
R209	On 07/05/2015	Bond Future			8.66108		77.60533		8.57806	78.26239		11.97	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.70211		78.95633		8.61666	79.62660		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	526.21000		0.52621		451.76000	0.45176	526.210	12.86	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			177.82201		177.82201		177.84561	177.84561			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.59541		178.59541		178.62063	178.62063			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			132.16828		132.16828		132.18848	132.18848			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			134.28582		134.28582		134.30715	134.30715			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			137.25804		137.25804		137.54496	137.54496			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future			139.45714		139.45714		139.74954	139.74954			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 05/02/2015	Bond Future	8.48225		90.27711		8.40647	90.87675		9.36	0.00	0	22,096.00
R213	On 07/05/2015	Bond Future	8.53704		88.17156		8.45898	88.78123		10.21	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.57961		89.70594		8.49897	90.32830		10.35	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	8.70441		80.34722		8.61856	81.06817		11.58	88,381,942.00	1,100	11,529.00
R214	On 07/05/2015	Bond Future	8.75530		78.33660		8.66715	79.06946		12.67	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.79587		79.69989		8.70520	80.44736		12.89	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,677.76000	21,677.76000		21,469.93000	21,469.93000				0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,949.78000	21,949.78000		21,740.35000	21,740.35000				0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	5.07520	5.07520		5.10240	5.10240			8.12	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.05610	5.05610		5.08940	5.08940			7.27	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.03800	5.03800		5.06990	5.06990			7.66	0.00	0	0.00
ZMW / R	On 12/12/2014	Foreign Exchange Future	1.83720	1.83720		1.82050	1.82050			21.85	23,883.60	13	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.78650	1.78650		1.77220	1.77220				21,438.00	12	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.74910	1.74910		1.73440	1.73440				0.00	0	0.00

**Total for Derivatives :** **10,567,677,365.21**      **895,011**      **3,700,161.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.44639				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.94500	102.08785		6.94500	102.06895				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86325				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.29000	105.66205		8.29000	105.63834				0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.30887				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.96000	104.16205		8.96000	104.13697				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	103.91600		10.00000	103.88900				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.49816				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.58217				0.00	1,803,000,000	601,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.15500	97.82368		9.15500	97.79950			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.70343		100.00000	10.65637			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.81981		10.84000	100.79042			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.06500	102.09362		7.06500	102.07423			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.52533			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.63000	104.73474		8.63000	104.71029			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000	125.87570		2.31000	272.12228			0.00	0	900,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.71213			0.00	840,000,000	21,820,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.53347			0.00	200,000,000	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	5,000,000,000	2,500,000,000.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.37558			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11140			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.81309			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	82.55686		100.00000	82.37340			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	173.13389		2.05000	173.12420			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.95976		2.76000	162.94760			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.87087		2.17000	173.86061			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.92061		1.82000	185.91136			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.82625	79.07896		7.82625	79.06263			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.82625	79.07896		7.82625	79.06263			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.84000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.89864			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.45000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.42922			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31113			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN50		On 21/12/2014	Spot Bond	7.03500	99.94221		7.03500	99.92296			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	89.40000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58506			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.23500	107.91404		7.23500	107.89286			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34567			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.95000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.62500	95.23688		2.62500	109.19736			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.39000	102.94035		2.39000	162.15378			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.27000	118.20976		2.27000	216.38998			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.31500		92.71312		9.31500	93.45222			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	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.86099			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.44500			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		106.08257		9.63000	106.06426			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.31500		108.37425		9.31500	108.34730			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.66500		92.31702		8.66500	92.29551			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	210,000,000.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			0.00	0	310,000,000.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.41000		107.65970		9.41000	107.63266			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.03024			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.02802			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond		7.98000	107.82718		7.98000	107.80388			12,768,000,000.00	1,600,000	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.67000	105.42361		8.67000	105.39903			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.10500	101.50240		7.10500	101.48315			25,578,000,000,000.00	3,600,000,000	1,800,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.74000	98.07222		8.74000	98.04917			20,976,000,000.00	2,400,000	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.51000	97.40188		9.51000	97.37688			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.52500	104.51540		7.52500	104.49407			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	217.80607		2.12000	275.94428			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.54000	128.23212		1.54000	131.08671			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.12000	131.02634		2.12000	133.65061			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00466		100.00000	0.00464			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	68.27879		100.00000	68.11339			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.39500	104.91394		11.39500	104.88183			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75011			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	6.83833		100.00000	6.82158			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76829			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02555			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	40.75961		100.00000	40.65979			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73193			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	66.95545		11.00000	66.93631			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	26.08615		100.00000	26.02226			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



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88840			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.87731			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.89335			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.89000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88853			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.25252			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.25252			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27129			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27129			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.23373			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.11461			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90942			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.75098			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.89204			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.88846			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.88707			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.88976			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.89605			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.14000	103.36942		9.14000	103.34376			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.16644			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.81769			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.08197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.19053			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.23513			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.89326			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.89975			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33301			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.90020			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.80687			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.70306			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90269			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.52542			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.19030			0.00	0	25,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.89288			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99973			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90596			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90822			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90383			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89549			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90016			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90556			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90410			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.48323		10.23000	102.45499			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.90246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.90490		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.97616		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.23000	102.01060	9.23000	101.98546		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89582		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.45070	1.75000	116.54818		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.02932		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.90379		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.89008		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.88665		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.89349		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20615		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31360		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54624		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.89473		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92816		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.88734		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.89810		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89225		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89050		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.30920		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53141		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.89018		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.89018		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87573		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88382			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81906			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87573			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.20090			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.88792			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.88120			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.33405			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.25370			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89622			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89718			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.53135			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89459			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.90077			0.00	285,000,000	142,500,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.89008			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89609			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.89622			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.89449			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18278			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07720			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.04623			0.00	0	1,000,000,000.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.47743			0.00	300,000,000	150,000,000.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.40181			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	11.10702		100.00000	11.07196			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.52227			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.21075			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.32911			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.48681			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.16967			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.76500	99.60166		7.76500	99.58082			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.49988			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.74165			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.60000	102.13558		8.60000	102.11183			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.41000	114.49121		9.41000	114.46230			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.21500	107.17355		7.21500	107.15257			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.05500	101.69665		9.05500	101.67177			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.04307		100.00000	13.01405			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.77000	102.32850		9.77000	102.30154			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000	166.49929		2.64000	166.48729			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24901			0.00	300,000,000	150,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17338			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76983			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.14383			0.00	0	7,081,000,000.00
ASN002	On 03/01/2017	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
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04869			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.52921			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.92244			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	99.89349			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88809			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.17232			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	103.77000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.18108			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	98.33009			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.52000		131.15395		2.52000	298.01539			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	96.88119			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	107.28064			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.36520			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	96.20299			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	95.40354			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.24590			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.81162			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.53500	164.45093		2.53500	208.34492			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	25.96215		100.00000	25.79819			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	15.70232		100.00000	15.54396			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	15.79171		100.00000	15.63245			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.38946		100.00000	15.23425			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09070			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.90306			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.90443			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67157			0.00	220,000,000	110,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.70000	105.55893		8.70000	105.53423			0.00	0	50,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.01223			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.26567			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78823			0.00	0	1,000,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.48789			0.00	240,000,000	120,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.24000	101.77681		9.24000	101.75156			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.47500	105.59767		7.47500	105.57639			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	39.28479		100.00000	39.11204			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	104.54893			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.58000	105.38759		8.58000	105.36327			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.94122	104.24375		10.94122	103.70881			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.96975	102.72154		10.96975	102.64559			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.99826	102.68506		10.99826	102.62281			0.00	0	0.00

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	102.33414			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.02633		102.75629		11.02633	102.58725			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.67066		102.79982		11.67066	102.78756			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.38740			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.38740			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.38747			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.19122		102.17817		11.19122	102.22810			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.12885		103.49456		11.12885	102.68251			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.96975		102.72154		10.96975	102.64559			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02797		103.17066		11.02797	102.83911			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19485		98.63116		10.19485	102.37619			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.27030			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.25445			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.25445			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.21996		102.89285		10.21996	102.59622			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.35500		101.79924		11.35500	101.76827			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.19085			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.28000		75.42536		11.28000	99.66868			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.06812			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.93905		9.28000	101.96351			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.22266			0.00	0	0.00



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	11.10000	71.92442		11.10000	102.00809			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.15905			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.21205			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.21205			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.13359			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.22741			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.22741			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.13784			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.15325			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	102.22750			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.63158			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74874			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.94122	104.85647		13.94122	104.33693			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13130	103.68300		15.13130	103.66722			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.98918	103.46759		13.98918	103.29463			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	102.90023			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.90023			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.90023			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	103.00595			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.52989			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.39037		100.00000	24.34410			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.63734		100.00000	22.58251			0.00	0	0.00

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		20.60253	100.00000	20.55262				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.71761	100.00000	12.68681				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.37619	100.00000	15.33894				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.32321	100.00000	13.29093				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.13300				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.11235				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.30766				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.38513				0.00	280,000,000	140,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.67795	100.00000	8.65670				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.67795	100.00000	8.65670				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602			440,000,000,000,000.00	4,400,000,000	2,200,000,000.00	
BCP89U	On 19/02/2015	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		104.82728	2.02000	182.11283				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.93000		99.45056	7.93000	158.79171				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.93000		100.77480	7.93000	159.10166				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.31500		99.78874	8.31500	99.76640				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	7.70000		99.94017	7.70000	99.91932				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.07115				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.18216				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.20542				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28291			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36037			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57679			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.13934		100.00000	24.08086			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	101.00283			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02236			0.00	0	50,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02887			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10695			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.21097			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03660			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.03957			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04038			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13000	103.61065		8.13000	103.58784			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.04280			0.00	0	200,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04700			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	13.52198		100.00000	13.48849			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	13.52198		100.00000	13.48849			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.75006			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.89000	100.52014		10.89000	100.49232			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	50.09504		100.00000	0.00000			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.33981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.21280			0.00	0	1,000,000,000.00
BID06	On 30/06/2019	Spot Bond	8.41000		68.72512		8.41000	105.75662			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.09377			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.72070			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.23325			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.47681			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.55039			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.46814			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.49105			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.53265			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.70502			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.99665			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		66.47092		100.00000	66.30813			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.22492			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.25960			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.33192			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.70487			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.13189			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.38118			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.27816			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.19251			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.82516			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.54282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.91441			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.77432			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	70.59961		100.00000	70.46332			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.60625			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.51744			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.46929			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.94739		100.00000	29.87485			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.61150			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.28000	109.87696		9.28000	109.84943			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.77459			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.18000	102.90473		9.18000	102.87923			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.30000	100.32534		12.30000	100.29227			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.66172			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.20000	102.27297		12.20000	102.24007			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.69031			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.17000	101.34146		9.17000	101.31637			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.85498			0.00	40,000,000	20,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.20000	99.50123		12.20000	99.46921			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53580			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.15313			0.00	180,000,000	90,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.85703			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.99000	94.87715		9.99000	94.85160			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.78000	115.70631		9.78000	115.67613			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	10.06000		109.55050	10.06000	109.52097				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.94000		117.55925	8.94000	117.53086				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.27788				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.48000		103.31401	11.48000	103.28217				0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.24748				0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000	0.00000	103.00366				0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.98390	10.00000	104.95650				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000	0.00000	102.02701				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.87026				0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.44984				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.45913				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.38843				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.90843				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.98266				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	102.06793				0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	100,000,000,000.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	15,500,000,000.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	100,500,000,000.00
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	15,500,000,000.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.99953				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.98941				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.04289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.78916			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.89337			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67807			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.66156		10.11000	104.63351			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52264			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.85272		2.76000	121.84363			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.99115		3.14000	121.81030			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	102.46412		8.25000	102.44124			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	129.31792		2.82000	123.44035			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.93237		2.40000	121.16462			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84892			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.46500	101.52287		8.46500	101.49975			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24931			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26579			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.51500	101.59849		8.51500	101.57522			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.51500	101.59849		8.51500	101.57522			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.56500	100.41535		8.56500	100.39222			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89070			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.87922			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.27795			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.27795			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69299			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.88931			0.00	0	2,500,000,000.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.48021			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50928			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	102.92235		9.35000	102.89680			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	102.92235		9.35000	102.89680			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.46039			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	100.13550			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89752			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94815			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.95081			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89752			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.89752			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91299			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68373			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.29007			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.78762			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18491			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.03000	104.34354		9.03000	104.31810			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.89266			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87544			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26098			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26188			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30243			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.48526			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.54825			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48316			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35450			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19657			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10351			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.92527			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.89486			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.18990			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.83183			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93994			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.71749			0.00	700,000,000	350,000,000.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.08875			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77351			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72069			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81737			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88308			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.77319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92941			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92603			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.19053			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.78649			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.59500	96.65161		10.59500	95.29487			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.11500	96.06084		11.11500	96.83316			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84108			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	99.87408			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.76893			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.18327			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.12882			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	102.77629		8.80500	101.12502			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.19489			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	123.64531			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.88434			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.88228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.87436		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.88808		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.70771		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84299		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.04944		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.87743		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.84108		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.23644		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.33009		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.12056		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.85428		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85171		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84398		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.87187		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90275		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.87818		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10981		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.80763		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79860		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.05800		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.33932		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.78578		0.00		0	0.00	
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.04074		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15189			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.89924			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.71401		10.55000	102.38528			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.77500	106.36157		9.77500	107.04315			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.87998			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.04478			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.91500	107.98311		11.91500	108.81094			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11484			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.94500	108.70091		11.94500	108.49548			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.37500	108.04473		10.37500	107.86669			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.11484			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.17922			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.86616			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.89171			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.91966			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.29000	105.15287		9.29000	104.99472			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24694			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87777			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	102.55991		10.55000	102.53078			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	102.66763		11.00000	99.91126			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.87573		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.16903		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	11.70500	104.80589	11.70500	104.60848		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.86370		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.88939		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.27294		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.88187		0.00		0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.04487		0.00		0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.43627		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.89828		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.89486		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.88871		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	39.90788	7.01000	40.51803		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	166.39856		0.00		0	0.00	
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN81	On 18/04/2028	Spot Bond	8.31500	99.78874	8.31500	143.41181		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.93000	36.07919	7.93000	158.79171		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.93000	36.51173	7.93000	159.10166		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.10314		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.05272		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56567		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.56567		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.88933		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89685			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.89542			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55963			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.88734			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18327			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89746			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89212			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89281			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.89212			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.50996			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.50270			0.00	400,000,000	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	8.87000		107.84668		8.87000	105.98688			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53000		101.69972		8.53000	101.67638			0.00	0	1,010,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.93000		113.24914		9.93000	113.21899			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.27500		102.59611		8.27500	102.57326			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.50000		108.46891		9.50000	108.44110			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.55500		104.08602		9.55500	104.05933			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.92500		97.34187		9.92500	97.31597			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.66000		98.86753		10.66000	98.83932			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.66000		91.85327		10.66000	91.82707			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.41041			0.00	400,000,000	200,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.33878			0.00	200,000,000	100,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.21250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		13.66148	100.00000	2.29646				0.00	0	40,000,000,000.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.45446				0.00	400,000,000	200,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	99.88210				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.10034				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.33391				0.00	2,000,000,000	1,000,000,000.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.71167	100.00000	1.62384				0.00	0	75,000,000,000.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.74237	100.00000	3.99073				0.00	0	75,000,000,000.00
CPV01	On 30/06/2029	Spot Bond	11.26500		99.67736	11.26500	103.62415				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.24704	100.00000	13.21424				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.77721	100.00000	5.75877				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.13508	100.00000	14.08996				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.00266				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.85500		99.77082	7.85500	99.03717				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.38010				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.24163				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.49133				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		59.32249	100.00000	58.87723				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.16587				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.54697				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	102.93736				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	102.56142				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	99.02960				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	99.85455				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.87619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.83611			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.87367			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.28175			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.49000		102.65560		8.49000	102.63228			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.31500		110.79857		7.31500	110.77670			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.32500		108.02271		8.32500	107.99877			77,422,500,000.00	9,300,000	2,793,400,000.00
DV23	On 27/02/2023	Spot Bond	8.98500		108.84297		8.98500	108.81697			43,703,938,500.00	4,864,100	1,123,964,100.00
DV24	On 18/02/2024	Spot Bond	9.18500		106.27277		9.18500	106.24684			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.32000		109.38946		9.32000	109.36238			0.00	0	300,000,000.00
DVC004	On 12/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.89026			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.45580			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.03683			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.48925			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	100.00000		55.89042		100.00000	55.46162			3,900,000,000,000,000.00	39,000,000,000	41,500,000,000.00
DVC010	On 15/09/2015	Spot Bond	100.00000		44.61769		100.00000	44.27538			230,000,000,000,000.00	2,300,000,000	5,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.66102			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.98248			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98190			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81000		130.57273		7.81000	130.54554			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.85949			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.26000	100.39095		2.26000	115.44123			0.00	0	6,100,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	102.35782		1.20000	136.30603			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.03000	124.03822		2.03000	124.03130			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.04000	111.48331		2.04000	111.47705			0.00	0	4,300,000,000.00
EL30	On 29/07/2030	Spot Bond		2.05000	112.45808		2.05000	112.45185			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.12000	103.21226		2.12000	103.20628			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.24000	100.73798		2.24000	115.83213			0.00	0	4,700,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.39000	109.09696		9.39000	109.06976			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.24000	109.76465		9.24000	109.73726			0.00	0	50,000,000.00
EMM03	On 04/05/2024	Spot Bond		9.71000	103.26223		9.71000	103.23518			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.94500	95.01078		9.94500	97.19928			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.09500	106.09502		10.09500	104.41596			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.63008			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	94.92461			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.09294			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.87358			0.00	300,000,000	150,000,000.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.84019			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.55492			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.79589			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.01301			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	78.22096		100.00000	78.00000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	92.87559		100.00000	92.65551			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.25500	106.80231		11.25500	106.77055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.31564			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02455			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.85809			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.68000	98.79700			9.68000	98.77135			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.60151			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.41391			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.65908			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69955			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400			10.00000	104.95600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.59340			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.61743			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.58857			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.60862			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.60249			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.59438			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500	102.77774			7.07500	102.75810			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.63000	106.17597			7.63000	106.15413			30,012,605,000.00	3,933,500	5,810,694,100.00
ES23	On 25/01/2023	Spot Bond	8.35500	113.49638			8.35500	113.47114			302,849,533,500.00	36,247,700	5,216,867,200.00
ES26	On 02/04/2026	Spot Bond	8.65000	95.94743			8.65000	95.92511			200,414,445,000.00	23,169,300	14,316,100,000.00
ES33	On 15/09/2033	Spot Bond	9.47000	84.79666			9.39000	85.38204			1,254,310,023,000.00	132,450,900	51,636,200,000.00
ES42	On 25/04/2042	Spot Bond	9.44500	92.03693			9.44500	92.01360			0.00	0	19,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.60407			0.00	300,000,000	2,150,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.62288			0.00	300,000,000	150,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49088			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27262			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.76066			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.55990			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.87356			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35627			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.50909			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.29288			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.47261	100.00000	100.00000	11.44482			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.16528	100.00000	100.00000	11.13823			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.03839			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.60077			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.04318			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.04636			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.20000	97.62884	9.20000	9.20000	97.60485			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.12965			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12958			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.13480			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.24356			0.00	0	195,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.34404			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.34969			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.99000	100.49719	9.99000	9.99000	100.44970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond		10.05000	106.20987		10.05000	106.18141			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.88257			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	132.76759		2.12000	133.65061			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	127.36199		2.15000	275.33657			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.34000	105.40357		2.34000	112.03611			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.17021		2.37000	162.51594			0.00	0	4,600,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.16000	120.09408		2.16000	219.83997			0.00	0	1,200,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.50500	107.71483		7.50500	107.69291			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.76800	64.07127		7.76800	63.42100			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44800	41.05821		9.44800	40.14172			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.77453		9.68000	38.81855			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	83.14351		100.00000	82.95455			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	85.33055		100.00000	85.14705			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.38763			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87610			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89342			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88249			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.95864		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.95864		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.87573			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89236			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87777			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.96675		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.86998			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.83952			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84431			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	18.28550		100.09221	18.24068			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88912			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.86133			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.88505			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	99.88375			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.89431			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88393			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.84772			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.88598			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.47930		13.22500	61.45708			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89254			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89240			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85109			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88748			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57000	97.00468		3.57000	100.34984			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88256			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88256			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.60180			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84108			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.04607			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.89199			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.06019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.87341			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.78391			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.04925			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.26283			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85455			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.88502			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.46094			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.89322			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.88393			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.88393			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03666			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59452			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.68173			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.73257			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39792			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.87737			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38324			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.71426			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35810			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36180			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35560			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23112			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.35560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.22614			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93460			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.32112		8.75000	100.96902			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	103.81190			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	7.93312		100.00000	7.90808			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	7.25615		100.00000	7.23324			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.99031			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.71622		100.00000	1.70732			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.87982			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	19.97709		100.00000	19.82715			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.88623			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.27122		100.00000	9.22954			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	25.78452		100.00000	25.59098			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.88619			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	12.03787		100.00000	11.94752			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88403			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.83962			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.95691			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.89853			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93000	100.40713		2.93000	126.92316			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.76354			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.75352			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.75352			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.60428			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond	100.00000		50.00000		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.88462			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.88532			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.16048			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13957			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		117.35512		3.46000	122.73139			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88318			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.88198			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000		107.89741		3.51000	122.34422			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000		105.50544		3.49000	122.49892			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		102.17621		2.86000	127.60533			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		101.47823		2.93000	134.90276			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.27788			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.89870			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.88402			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	102.70378			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.86431			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.86936			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.88078			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.88092			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03529			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.54790		100.00000	9.52452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.17867	100.00000	34.09403				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		64.85869	100.00000	64.65619				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.53867	100.00000	18.48016				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.55947	100.00000	8.45170				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.79911	100.00000	11.57348				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		151.96398	5.00000	151.94341				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.63237				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.20158				0.00	0	250,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.29613				0.00	0	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.60531				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.96677				0.00	1,000,000,000	500,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.72712				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.42441				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800		83.92763	1.94800	107.25196				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		104.32423	2.36000	137.09961				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.14010				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.57164	10.38000	101.54336				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.57164	10.38000	101.54336				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	101.16663				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		101.90494	2.50000	110.62892				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.47000		211.15383	2.47000	210.28406				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.22365	2.47000	111.21622				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.29910				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond		2.50000	210.26149		2.50000	209.38636			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.28322			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.42500	111.18815		2.42500	111.18085			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.56000	109.47310		2.56000	109.46552			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.48753			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	51.67600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75080			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.66500	108.37475		2.66500	107.46501			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.62000	114.05151		2.62000	260.80173			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.67000	112.38211		2.67000	258.95796			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.35500	98.15443		2.35500	97.95229			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.70000	160.64292		2.70000	203.51958			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.27000	126.24533		2.27000	272.92165			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.16000	127.26849		2.16000	275.13436			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.88000	120.74621		2.88000	261.02915			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	102.07877		2.59000	129.69866			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.09291			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	133.65828		2.12000	129.56402			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.30227			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54004			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.93348			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.34000	110.81647		2.34000	110.80947			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	21.55284		104.97509	21.49711			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		25.20274		101.07593	25.13973			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.63792		100.44759	18.59159			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.76384		100.76967	21.37046			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	1.99000		120.16521		1.99000	120.15868			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	2.28500		98.19790		2.28500	112.59346			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.66046			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31500		97.93251		2.31500	112.28906			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.45398			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		125.41548		2.36000	343.51788			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.78803			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.43441			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.28500		102.85192		6.28500	102.83446			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.55500		102.77200		7.55500	102.75095			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.93000		103.56615		7.93000	103.54390			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.08000		108.77959		8.08000	108.75593			808,000,000,000.00	100,000,000	50,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.58000		102.46065		8.58000	102.43688			20,592,000,000.00	2,400,000	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.79000		101.67356		8.79000	101.64954			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.38500		93.10402		9.38500	93.08044			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42000		108.71471		9.42000	108.68722			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.76000		101.13990		9.76000	100.18437			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.25000		97.18012		10.25000	97.15373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.04500		82.09035		10.04500	82.06824			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.91347			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.91014			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90880			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90541			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90005			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.89603			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.87865			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.50803			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.52984			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.36747			0.00	0	5,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.54954			0.00	180,000,000	90,000,000.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.57140			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.58962			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.66966			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.58413			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.69392			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.93000		102.88494		8.93000	102.86024			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.06541			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		13.71300		100.00000	13.60780			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.19030		100.00000	20.03541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.30813		100.00000	11.21630			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
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.99379			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.01442			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.05429			0.00	140,000,000	70,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.10375			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.17237			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	101.36321			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.30555			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.01456			0.00	0	1,000,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12640			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.02453			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.57152			0.00	600,000,000	300,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.86418			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	100.43299			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.77585			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85755			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.29409			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		15.64605		100.00000	15.52862			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43743			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.03852			0.00	0	0.00

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	100.91397			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.92470			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.10725			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07544			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	101.23441			0.00	0	20,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.39661	102.18520		7.39661	98.43641			0.00	0	50,000,000.00
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	101.28964			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.39687	101.86967		8.39687	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36063			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.84716	101.94159		8.84716	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.44736			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	101.32573			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.51988			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.86808			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.96000	105.07617		8.96000	105.05115			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05000	111.25656		8.05000	111.23269			27,370,000,000.00	3,400,000	861,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	129.05910		1.97000	279.00684			0.00	0	1,750,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	131.97671		1.97000	285.31430			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.34500	102.65256		9.34500	102.62708			7,476,000,000.00	800,000	3,766,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34500	102.63777		9.34500	102.61229			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	97.84946		100.00000	97.58713			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.45427		100.00000	25.39193			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	64.13964		100.00000	63.98426			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.65122		100.00000	30.57696			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.44524		100.00000	22.39087			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.84946		100.00000	97.58714			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69500	118.77809		1.67500	118.98869			66,631,352,757,000.00	39,310,532,600	10,844,946,700.00
I2038	On 31/01/2038	Spot Bond	1.74000	126.73979		1.74000	126.73382			120,818,369,952,000.00	69,435,844,800	09,230,124,500.00
I2046	On 31/03/2046	Spot Bond	1.75000	128.12269		1.75000	128.11655			248,063,867,450,000.00	41,750,781,400	96,142,097,400.00
I2050	On 31/12/2050	Spot Bond	1.78500	137.59285		1.76000	138.43634			107,619,210,090,000.00	60,290,874,000	35,529,410,604.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.20000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.39500	103.41502		7.39500	103.39442			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37755			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.24976			0.00	3,040,000,000	1,520,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	8.06500		104.11966		8.06500	104.09692			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.83000		108.64806		7.83000	108.62501			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.88500		103.31486		7.88500	103.29315			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.90762			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		101.36120		1.70000	130.65838			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000		104.71796		2.19000	133.05338			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.67050			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.21026			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.95000		104.15164		7.95000	104.12934			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.27736			0.00	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99594			0.00	0	150,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.72187			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.98400		10.00000	104.95600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.53000		98.16795		8.53000	98.14555			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.00000		96.05581		9.00000	96.03284			909,900,000,000.00	101,100,000	2,560,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92795			0.00	1,180,000,000	590,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.03000		99.55982		8.03000	99.53829			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.05000		103.63376		9.05000	103.58531			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79761			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.93703			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.77503		7.90000	101.75360			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.31000		102.45593		8.31000	102.43328			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.03257			0.00	0	0.00

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	100.65948			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.60000	104.72073		7.60000	104.69951			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.27000	106.31411		8.27000	106.29071			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.40500	108.54679		9.40500	108.51969			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.55685			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04668			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.96377			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.98383			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.00373			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00650		100.00000	0.00648			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.16371			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.12344			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.64000	99.93296		8.64000	99.90974			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.46814			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.48357			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.66000	105.23759		9.66000	99.90160			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.81515		5.00000	100.80156			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.81515		5.00000	100.80156			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.89655		5.00000	101.88287			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.81737		5.00000	100.80369			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.04479		4.00000	101.03373			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	103.35208		4.00000	100.66592			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	34.47431		100.00000	34.36668			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	34.27983		100.00000	34.17280			0.00	0	0.00

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		34.27983	100.00000	34.17280				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.58782	9.20000	106.56148				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.81343				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.81343				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.71204				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.36803	100.00000	7.34978				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.52863				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.81500		102.30055	8.81500	102.27636				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.63280				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.50500	100.00000	14.46986				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		64.85869	100.00000	64.65619				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		11.13808	100.00000	11.08910				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		21.97439	100.00000	21.76952				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.12621	100.00000	1.12406				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.89795	100.00000	9.72499				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		14.08861	100.00000	13.97681				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		14.17862	100.00000	13.89250				0.00	0	27,500,000,000.00
IN290U	On 31/12/2016	Spot Bond	100.00000		21.20474	100.00000	100.00000				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.98288	6.25000	99.89737				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.67571	6.25000	99.55677				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA503	On 13/01/2015	Spot Bond		6.35000	99.54971		6.35000	99.42917			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond		6.35000	99.42917		6.35000	99.30892			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond		6.35000	99.30892		6.35000	99.18896			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond		6.35000	99.18896		6.35000	99.06929			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond		6.40000	99.06203		6.40000	98.94173			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond		6.45000	98.93355		6.45000	98.81262			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond		6.45000	98.81262		6.45000	98.69199			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond		6.45000	98.57166		6.45000	98.45161			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.01489			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.94122	103.67702		10.94122	103.29758			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.94122	102.41960		10.94122	102.38781			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.88756			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.89022			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.34451		6.50000	101.32671			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.87914			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	100.00000		0.00000	95.44865			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.04000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24861			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.88393			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.25940			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	99.90990			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	100.00000		0.00000	101.53827			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.66785			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.53535			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.52946			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.38406			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.10062			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.12403			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.70137			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.42591			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.65097			0.00	0	0.00
ING287	On 25/06/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.13784			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.30726			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.99525			0.00	3,000,000,000	1,500,000,000.00
IP272U	On 13/01/2015	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46364			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36427			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38197			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.57500	102.03848		8.57500	102.01494			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59859			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.63649			0.00	0	20,000,000.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.66178			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.28820			0.00	0	73,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35349			0.00	0	100,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.43800			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.44000	100.37922		9.44000	100.35365			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.95358			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.52000	105.22095		8.52000	105.19669			17,892,000,000.00	2,100,000	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.50322			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.46357			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	100.87055			0.00	0	1,590,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.88598			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.57500	100.85192		8.57500	100.82879			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.46977			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.21867			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	97.70324		3.28000	127.01372			0.00	0	200,000,000.00
IV019	On 31/03/2028	Spot Bond	3.55000	142.67659		3.55000	142.66280			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.80177			0.00	0	190,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.53264			0.00	1,000,000,000	500,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.46139			0.00	0	100,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.10903			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.73330			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.67500	98.56702		3.67500	99.41787			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67500	98.48485		3.67500	105.62624			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.04818			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.82238			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.15000	111.80211		10.15000	111.77154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.43717			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.12812		3.65000	141.11410			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.64170		6.25000	99.52284			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.35000		99.51524		6.35000	99.39478			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000		99.39478		6.35000	99.27462			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000		99.39478		6.35000	99.15474			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.15474		6.35000	99.03515			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.40000		99.02763		6.40000	98.90741			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.89897		6.45000	98.77813			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.77813		6.45000	98.65758			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		98.65758		6.45000	98.53733			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.53733		6.45000	98.41737			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.78306			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58186			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.98400		10.00000	104.95600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.31606			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.43450			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.52775			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.51317			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.33232			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.36429			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37315			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31114			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.22652			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03042			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.96063			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.61512			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.40246			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.39849			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.61859			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.28928			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.09807			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92395			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.96361			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.66303			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.70563			0.00	600,000,000	5,476,000,000.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.70563			0.00	300,000,000	150,000,000.00
IVC036	On 16/07/2019	Spot Bond		8.87000	104.64012		8.87000	105.42736			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.37236		100.00000	15.31457			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.30955		100.00000	12.25541			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18971			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.06000	104.12119		9.06000	105.11030			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.05021			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.67530			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.03577			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.53520			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC045		On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.05396			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.26499			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.37500	105.94988	7.37500	101.12036			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.91245			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.57165			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.30582			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	88.02048	100.00000	87.81191			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.04597			0.00	2,200,000,000	1,100,000,000.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	92.69426	100.00000	92.46310			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.09028			0.00	800,000,000	400,000,000.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	34.98573	100.00000	34.90097			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.77807			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	91.07624	100.00000	90.85301			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	95.94030	100.00000	95.70515			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	89.85253	100.00000	89.63549			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	81.64870	100.00000	99.72603			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03993			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.04151			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.19684			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	57.66139	100.00000	57.52170			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.55558			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.13464			0.00	400,000,000	200,000,000.00
KW01		On 31/10/2027	Spot Bond	8.31000	142.31180	8.31000	142.27980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92851			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76698			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.97686			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34315			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87718			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.76460			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.00000	104.23712		10.00000	99.03882			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.99184			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.63000	100.39443		8.63000	100.37139			55,232,000,000.00	6,400,000	5,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.68000	75.60472		8.68000	98.62949			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.18000	103.05070		9.18000	103.02557			7,344,000,000.00	800,000	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	100.00000	13.24116		100.00000	0.57412			0.00	0	50,000,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05749			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.89500	100.88272		9.89500	100.85595			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06289			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.65474			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.48288			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.64137			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	102.83117			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.60242			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21291			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.13584			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62649			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.67079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.57824			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		100.00000	49.18334		100.00000	48.96705			0.00	0	40,000,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.93542			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.94968			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond		100.00000	98.38275		100.00000	98.64865			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.15905			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.32278			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.85988			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.46178			0.00	560,000,000	725,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.76884			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.36107			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.68835			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14248			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28769			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76138			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.77132			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.78871			0.00	500,000,000	750,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.15070			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	88.00133		100.00000	87.79329			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	40.56021		100.00000	40.46087			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	98.91304		100.00000	98.64499			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.65933		100.00000	20.56848			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	20.09559		100.00000	19.94476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.17987		100.00000	20.02840			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		24.59393		100.00000	24.40932			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		103.33820		8.53000	103.31449			5,118,000,000.00	600,000	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.55000		102.80565		8.55000	102.78201			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.15178			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.27570			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.46751			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.33353			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.48856			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.76500		103.08570		7.76500	103.06413			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.52000		106.96361		8.52000	106.93936			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.31500		108.03915		9.31500	108.01243			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.27500		99.94845		6.27500	99.96563			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.90945			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.90610			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.35000		103.22279		9.35000	103.34152			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.54500		102.86286		7.54500	102.84181			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.40547			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.69000		100.63184		8.69000	100.60833			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.19000		108.58468		9.19000	106.59236			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.36876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.39164	100.00000	21.33867				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.63012				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.39000		100.61842	8.39000	100.59570				0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.49500		105.03139	7.49500	105.01038				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.38000		108.30962	8.38000	108.28547				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.60730	100.89771	6.59116				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.69446	100.61875	6.67814				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.67511				0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.72889				0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000	100.79136				0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.64104	100.00000	0.63949				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.64104	100.00000	0.63949				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.77000		97.78134	8.77000	97.75816				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.72228	7.59000	101.70169				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.87000		100.71057	8.87000	100.68642				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.64000		105.82462	8.64000	105.79989				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.54544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	9.10500	106.24432		9.10500	106.21819			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.63124			0.00	11,200,000	2,800,000.00
NBK14A	On 26/06/2021	Spot Bond	9.00000	105.86963		9.00000	105.71612			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.55919			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.69429			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19447			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.49471			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90823			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59053			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.68787			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.68535			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.36500	104.97037		7.36500	104.94939		35,219,430,000,000.00	4,782,000,000	3,181,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01412			0.00	2,840,000,000	1,420,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.35000	114.78669		8.35000	114.76075		14,195,000,000.00	1,700,000	1,520,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.48500	37.41256		10.48500	37.40234			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.29500	102.34450		7.29500	102.32454			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41672			0.00	1,100,000,000	550,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.31308			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.67500	104.19291		7.67500	104.17124			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.72570			0.00	4,600,000,000	2,300,000,000.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.71735			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.27509			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.58471			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.34959			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.55087			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.31190			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	101.08639			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.05033			0.00	300,000,000	150,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	89.91100			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.60848			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.66226			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.90172			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.90709			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.24423			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.91036			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90402			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.90409			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.93885			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.88939			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.65500		107.78729		9.65500	108.47924			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.89008			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.69000		106.51799		9.69000	107.35515			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.88939			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.90060			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.88830			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.88693			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.08500		104.39558		8.08500	104.37273			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.23882			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.18783			0.00	2,000,000,000	1,000,000,000.00
NED15	On 08/04/2024	Spot Bond	9.73000		105.92599		9.73000	106.43385			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.52488			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.53635			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30058			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.86000		117.69251		9.86000	117.66122			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	104.12379			0.00	0	5,000,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.68404			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.98400		10.00000	104.95600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		168.46707		2.17000	168.45708			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		96.26246		2.60000	138.66440			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.40000		107.89537		8.40000	107.87125			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12876			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.03000		106.49278		9.03000	106.68319			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.46654			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55419			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.44165			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.45725			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.44791			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.23000		106.47841		9.23000	108.21281			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.45731			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.46659			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.46037			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.43000		106.46424		9.43000	106.64898			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.47912			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.47281			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.47593			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.59069			0.00	620,000,000	310,000,000.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.55292			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.48526			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.21000		113.99403		8.21000	113.96883			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.04000		119.39609		9.04000	119.36693			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		173.05658		2.06500	173.04682			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.75000		119.43928		9.75000	119.40804			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.64556			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45061			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92955			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20438			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.41814			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.45910			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.56409			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.69854		100.00000	16.65809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		62.74791	100.00000	62.59589				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.38500		102.51049	7.38500	102.49008				5,908,000,000.00	800,000	8,862,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.45590				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.55000		103.71018	9.55000	99.35929				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.56089	100.00000	23.50381				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.57000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.69267				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.04280				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.32258				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.98400	10.00000	104.95600				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.17398				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.28077				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.94122				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.81242				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.17763				0.00	0	200,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.29000		107.30072	9.29000	107.13285				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.00283				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.03052				0.00	180,000,000	90,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.04298				0.00	140,000,000	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.07066				0.00	400,000,000	200,000,000.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.18960				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.21724				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.05901				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.73000		43.39174	7.73000	43.38275				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.39500	108.53792	6.39500	108.51905					1,053,896,000,000,000.00	64,800,000,000	88,765,778,800.00
R158P	On 15/09/2015	Spot Bond	6.46500	95.39871	6.46500	95.38194					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.56500	114.71048	6.56500	114.69002					541,681,210,603,000.00	82,510,466,200	01,520,466,200.00
R159P	On 15/09/2016	Spot Bond	6.39500	89.62356	6.39500	89.60798					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.96000	119.32698	7.91000	119.73454					9,121,809,345,284,000.00	45,955,947,900	88,548,190,000.00
R187P	On 21/12/2026	Spot Bond	7.65000	40.59628	7.65000	40.58795					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.57000	38.03962	7.57000	38.03190					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000	285.47802	1.66000	285.46505					26,927,192,000.00	16,221,200	61,796,545,300.00
R201	On 21/12/2014	Spot Bond	5.78500	99.95247	5.74500	99.93708					0.00	0	10,300,000.00
R202	On 07/12/2033	Spot Bond	0.00000	183.06727	1.67000	236.04005					0.00	4,524,492,800	81,966,929,300.00
R2023	On 28/02/2023	Spot Bond	7.75500	102.28596	7.70500	102.56439					2,676,398,943,883,500.00	45,119,141,700	46,554,620,000.00
R203	On 15/09/2017	Spot Bond	6.87000	105.51920	6.83000	105.60022					1,560,609,712,446,000.00	27,162,985,800	47,585,085,600.00
R2030	On 31/01/2030	Spot Bond	8.32500	100.26210	8.32500	100.23989					982,833,184,665,000.00	18,058,040,200	80,929,550,000.00
R2032	On 31/03/2032	Spot Bond	8.49000	99.61438	8.49000	99.59162					685,295,353,899,000.00	80,717,945,100	79,439,645,100.00
R2037	On 31/01/2037	Spot Bond	8.56500	102.57724	8.56500	102.55387					219,483,053,301,000.00	25,625,575,400	09,479,475,400.00
R204	On 21/12/2018	Spot Bond	7.14000	102.88801	7.10000	103.00826					1,063,595,721,468,000.00	48,962,986,200	39,283,589,700.00
R2044	On 31/01/2044	Spot Bond	8.70500	103.78549	8.70500	103.76146					4,462,374,510,870,500.00	12,622,000,100	11,074,000,100.00
R2048	On 28/02/2048	Spot Bond	8.67500	103.42537	8.67500	103.40111					2,525,077,888,307,500.00	91,075,260,900	25,458,400,100.00
R207	On 15/01/2020	Spot Bond	7.40000	102.43956	7.35000	102.62739					1,938,834,788,140,000.00	62,004,701,100	88,945,450,500.00
R208	On 31/03/2021	Spot Bond	7.54000	97.55329	7.49000	97.77470					3,746,706,067,260,000.00	96,910,619,000	62,637,653,300.00
R209	On 31/03/2036	Spot Bond	8.57500	78.76728	8.49500	79.39359					3,074,593,768,032,500.00	58,553,209,100	10,782,600,000.00
R210	On 31/03/2028	Spot Bond	1.65000	176.20479	1.65000	176.19685					181,455,780,000.00	109,973,200	37,955,000,000.00
R211	On 31/01/2017	Spot Bond	1.00000	132.54904	1.00000	132.54544					5,075,408,800,000.00	5,075,408,800	21,526,121,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.65000		137.74702		1.62000	138.00677			40,510,831,350,000.00	24,552,019,000	09,901,100,000.00
R213	On 28/02/2031	Spot Bond	8.44500		89.46046		8.37000	90.03871			1,430,180,709,757,500.00	69,352,363,500	88,696,597,800.00
R214	On 28/02/2041	Spot Bond	8.58500		80.33926		8.58500	80.32060			1,870,869,609,177,000.00	17,923,076,200	80,978,876,200.00
R227C	On 15/03/2015	Spot Bond	6.62500		98.44544		6.62500	98.42785			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.46500		95.39871		6.46500	95.38194			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.38500		92.50039		6.38500	92.48433			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.39500		89.62356		6.39500	89.60798			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.75000		99.95276		5.75000	99.93703			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.53500		96.78486		6.53500	96.76786			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.40500		93.84154		6.40500	93.82538			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.38500		90.95611		6.38500	90.94049			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.44500		88.03932		6.44500	88.02407			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.80500		84.54863		6.80500	84.53318			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.85500		81.64769		6.85500	81.63266			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10500		78.27577		7.10500	78.26084			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08500		75.64896		7.08500	75.63457			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06500		73.12444		7.06500	73.11057			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.05500		70.66363		7.05500	70.65024			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.31000		67.33667		7.31000	67.32346			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.29000		65.03765		7.29000	65.02493			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.41000		62.27947		7.41000	62.26710			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.38000		60.17634		7.38000	60.16443			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.35000		58.16107		7.35000	58.14960			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.32000		56.22958		7.32000	56.21853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	7.28000		54.42264	7.28000	54.41201				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.24000		52.69413	7.24000	52.68389				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.85000		48.08895	7.85000	48.07883				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.81000		46.45135	7.81000	46.44163				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.77000		44.88683	7.77000	44.87748				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.73000		43.39174	7.73000	43.38275				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.69000		41.96264	7.69000	41.95399				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.65000		40.59628	7.65000	40.58795				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.61000		39.28957	7.61000	39.28156				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.57000		38.03962	7.57000	38.03190				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.69127				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.53184				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.72713				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.53798				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.16518				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		21.98500	100.00000	21.93175				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.81579	100.00000	9.79201				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		21.46176	100.00000	21.40861				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		58.18869	100.00000	57.93281				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		29.14916	100.00000	28.92047			4,000,000,000,000,000.00	40,000,000,000	20,000,000,000.00	
RDF01U	On 04/09/2017	Spot Bond	100.00000		19.23406	100.00000	18.98413				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		9.30812	100.00000	9.24744				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.82883	100.00000	15.62313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000	14.07484	100.00000	13.94482				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	11.32654	100.00000	11.17936				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.81483				0.00	200,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.02618				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26339				0.00	0	93,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.42358				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.44513				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87936				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.38473				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.42240				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.42477				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.85805				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.39711				0.00	0	180,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.90050				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.16585				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.18986				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.39338				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.19244				0.00	600,000,000	300,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.41938				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.21847				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	85.52267				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	82.56299				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.68492				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.32402			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.41770			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.48218			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.11671			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.70117		12.35000	106.66643			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.28659		100.00000	14.25199			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.30610			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.04390			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86730			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.67902		100.00000	3.66991			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.97310		100.00000	24.91261			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.81389		100.00000	36.72470			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.94735		100.00000	12.93149			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	30.77964		100.00000	30.70508			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.29023			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.81046			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.79000	107.20921		8.79000	107.18388			7,032,000,000.00	800,000	830,000,000.00
RW23	On 10/12/2023	Spot Bond		8.95500	103.57969		8.95500	103.55476			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.60000	87.99919		9.60000	105.10021			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.58512			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.76500	106.09455		7.76500	106.07223			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.52485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	8.88000	102.43027		8.88000	102.40582			0.00	0	180,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.18297			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.30917			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.09410			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.25180			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.23007			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.39441			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.04500	101.73220		7.04500	101.71314			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.60000	101.00580		8.60000	100.98243			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.85500	107.45753		7.85500	107.43467			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.38055		7.96000	107.35741			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.64500	107.61178		7.64500	107.58949			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.23000	102.16969		8.23000	102.14692			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.79000	107.50523		7.79000	107.48255			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.92500	107.40620		7.92500	107.38315			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.03759			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62675			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.88000	104.60375		7.88000	104.58143			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.60909			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90241			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.74954			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.96000	105.78702		8.96000	105.76169			0.00	0	240,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.81000	102.52441		9.81000	102.49729			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.68803			0.00	80,000,000	40,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.70942			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.69509			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.81045			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68000		101.26439		8.68000	101.24062			17,402,532,000,000.00	2,004,900,000	1,750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		16.85504		100.00000	16.81794			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.24500		108.67208		9.24500	108.64540			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.21569			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.75500		99.90346		8.75500	99.87995			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.82000		89.52459		9.82000	89.50089			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.08962			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.56000		101.77768		9.56000	101.75157			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.96335			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.96227			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.71000		112.49773		9.71000	104.87682			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.19000		97.77632		9.19000	97.75205			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.56500		110.63378		7.56500	110.61145			52,019,966,000,000.00	6,876,400,000	3,768,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27000		126.24533		2.27000	272.92165			0.00	0	950,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500		102.72399		1.64500	130.80542			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.69854			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32931			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	21.12809		100.00000	21.07577			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.06768		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000	115.13585		2.27000	129.14679			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.34451		6.50000	101.32671			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32210			0.00	70,000,000	35,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.70553			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.24001			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.86000	103.86211		8.86000	103.83752			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88904			0.00	27,200,000	6,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.68437			0.00	0	90,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.89486			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.91144			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09699			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	82.77302		100.00000	82.53099			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11218			0.00	0	1,500,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	25.51676		100.00000	25.45427			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	35.34810		100.00000	35.23652			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.03775		100.00000	29.94189			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.17000	105.09170		9.17000	104.93564			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.31224			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.78082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.81500	106.04529		7.81500	106.02320			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.70000	102.93494		8.70000	102.91112			0.00	0	250,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.23000	102.16969		8.23000	102.14692			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.53655			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72278			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.01931			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.51533			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.52919			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76280			0.00	400,000,000	200,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.93000	102.14312		7.93000	106.92518			19,032,000,000,000.00	2,400,000,000	600,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28117			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.53826			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.29340			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.04000	97.30296		9.04000	97.27933			29,832,000,000.00	3,300,000	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.35603			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.74307			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12105			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.09800	90.39506		9.09800	90.37297			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.59000	92.65508		8.59000	92.63367			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.99000	99.94258		6.99000	99.92346			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.61000	97.56460		8.61000	97.54226			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97944			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.01000	102.70223		8.01000	102.67994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.42500	110.76571		2.42500	111.18085			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.05000	99.78760		8.05000	99.74578			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.48791		8.22500	100.46568			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.71000	105.44620		9.71000	105.41888			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29808			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.72000	80.11862		9.72000	80.09762			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.22697			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.26645			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.25289			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.74789			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.40046			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.23017			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	99.14632			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.00022			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.92863			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.81246			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.69166			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.65793			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.62364			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.62271			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.58442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.56610			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.40090			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	100.00000	91.93955		100.00000	91.70854		1,530,000,000,000,000.00	15,300,000,000	12,800,000,000.00	
SY1210	On 19/01/2015	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	100.00000	91.70854		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.85500	106.92017		6.85500	106.90037			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.52000	105.27280		8.52000	105.24867			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	39.14949		100.00000	39.05466			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.10813			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.84225			0.00	800,000,000	400,000,000.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.29963			0.00	600,000,000	300,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.47620			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91285			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.90817			0.00	0	100,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.48786			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.95630			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.81500	104.68220		7.81500	104.66040			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.17124			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.20259			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.24483		7.83000	103.22328			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.15399			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19319			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.28710			0.00	0	60,000,000.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.15399			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.19319			0.00	140,000,000	70,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.37710		7.16000	102.94831			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26996			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26370			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.41392			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39360			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.00606			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.93615			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15242			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.20259			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.61646		8.73000	103.47221			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.14772			0.00	0	50,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.19319			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.57000		97.49013		8.57000	102.13585			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.15395			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.20922			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27309			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.25586			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.26606			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41080			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40455			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	95.19273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.89729			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.90350			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.89481			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.51880			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.53612			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.95000		102.17581		8.95000	103.19530			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.40441			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.42305			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.86000		104.98589		8.86000	99.47887			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.58108			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.44698			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.63626			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.48944			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.85881			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.66062			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21081			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.69921		101.06155	6.68282			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	101.26295			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.16165			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.35136			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.01228			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.18712			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20291			0.00	0	50,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.18712			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.20291			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.21081			0.00	0	20,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.17764			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20291			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28974			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.28974			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28974			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.41597			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.44751			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40808			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.03797			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.07727			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.06155			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.52500	103.14310		7.52500	103.12239			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.30000	91.77578		9.30000	91.70036			0.00	0	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.76000	104.66645		7.76000	104.64444			3,104,000,000.00	400,000	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.17000	108.47838		9.17000	108.45151			2,794,498,812,000.00	304,743,600	20,621,295,600.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.22815		100.00000	1.22432			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.41000	109.47656		9.41000	109.44876			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59500	102.47263		9.59500	102.44653			0.00	0	17,160,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.68000	95.14098		9.68000	95.11614			55,176,000,000.00	5,700,000	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond		10.02500	112.95864		10.02500	105.68924			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.49500	111.70456		10.49500	104.26185			0.00	0	25,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.13719			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.97663			0.00	0	8,109,500.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.62322			0.00	380,000,000	190,000,000.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.63871			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.64026			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.71650			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.87449			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.63951			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.49974			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.98400		10.00000	104.95600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44427			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.47375			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28672			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.37112			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.65259		10.00000	99.62592			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.66123		9.75000	99.63522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.66991		100.00000	9.64497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.03947			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.04186			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.04317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.04343			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.05079			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06690			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.50482		100.00000	13.44543			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.40533			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.04167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.73793			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.54586			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.31403			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.06809			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.82498			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.09588			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.82933			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.62007			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.20173			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.01382			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.71798			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.40508			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.12812			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.52567			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.73419			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.42199			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.06602			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.62784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.24499			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.07419		100.00000	13.04251			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		94.90828		100.00000	94.66981			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		80.70175		100.00000	80.00000			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.11781			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.78320			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.48605			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.40975			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.29426			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.19075			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.38774			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.37012			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.35249			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.42295			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.39633			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.43073			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.36181			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89000		111.62581		8.89000	111.59900			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
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.47887			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.49435			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.75806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.78201			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.78308			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.61915			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.66240			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00232		100.00000	0.00230				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.95500		108.13787		6.95500	108.11745			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.49000		242.52856		1.49000	242.51877			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.71500		101.49379		6.71500	101.47566			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.33000		104.16599		7.33000	104.14527			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.65500		105.47666		7.65500	105.45477			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.97500		104.94521		7.97500	104.92254			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.03000		105.29555		8.03000	105.27264			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.34500		96.71141		6.34500	96.69500			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.27500		94.97075		6.27500	94.95463			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.34500		96.69500		6.34500	96.67859			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.04500		71.81491		7.04500	71.80117			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		55.92805		100.00000	55.82194			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		29.60342		100.00000	29.54725			0.00	0	0.00

**Total for j-Bonds :** 47,799,130,345,322,500.00 9,509,175,300 80,249,617,004.00

**Grand Total:** 47,799,140,912,999,900.00 9,510,070,311 80,253,317,165.00