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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 30/01/2015	Any day expiry		11.52530	11.52530		11.53440	11.53440		17.13	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	12.45240	0.01245	27.76180	0.02776	12.452	18.51	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	9.53570	0.00954	23.42190	0.02342	9.536	18.91	0.00	0	10,000.00
\$ / R	On 12/02/2015	Any day expiry		11.53810	11.53810		11.65150	11.65150		12.79	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	85.91640	0.08592	0.00000	0.00000	85.916	13.09	717,000.00	5,000	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.54540	11.54540		11.56310	11.56310		12.47	6,483,513.00	562	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.54720	11.54720		11.56480	11.56480		12.52	0.00	0	681.00
\$ / R	On 25/02/2015	Any day expiry		11.56180	11.56180		11.57910	11.57910		12.50	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	3.50350	0.00350	3.31760	0.00332	3.504	12.69	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	23.24880	0.02325	20.01550	0.02002	23.249	11.75	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	142.07910	0.14208	148.87360	0.14887	142.079	12.77	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.59870	0.00060	0.57660	0.00058	0.599	28.95	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.56360	11.56360		11.58090	11.58090		12.51	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.56540	11.56540		11.58270	11.58270		12.55	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.58910	11.58910		11.60600	11.60600		12.72	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.59630	11.59630		11.61320	11.61320		12.65	320,718,869.10	27,657	1,202,957.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.29020	0.00129	1.27390	0.00127	1.290	15.70	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.65300	0.00265	2.46740	0.00247	2.653	14.80	0.00	0	24,155.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.76700	0.00477	4.29890	0.00430	4.767	13.93	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	7.98950	0.00799	7.19510	0.00720	7.990	12.86	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	9.19500	0.00920	8.28020	0.00828	9.195	12.58	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	10.30450	0.01030	9.27860	0.00928	10.305	12.36	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	10.60400	0.01060	9.54880	0.00955	10.604	12.30	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	14.18840	0.01419	12.78180	0.01278	14.188	11.74	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	615.44000	0.61544	630.46030	0.63046	615.440	11.18	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	19.14000	0.01914	17.26030	0.01726	19.140	11.18	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	411.85420	0.41185	424.07200	0.42407	411.854	11.79	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	80.09460	0.08009	74.72770	0.07473	80.095	11.92	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	96.61030	0.09661	90.53620	0.09054	96.610	12.04	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	311.44960	0.31145	321.55550	0.32156	311.450	12.16	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	123.13780	0.12314	116.05470	0.11605	123.138	12.21	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	140.09840	0.14010	132.43640	0.13244	140.098	12.31	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	234.23310	0.23423	242.33140	0.24233	234.233	12.50	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	183.02350	0.18302	174.08230	0.17408	183.023	12.53	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	229.32350	0.22932	237.28230	0.23728	229.323	12.53	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	205.96030	0.20596	213.23310	0.21323	205.960	12.65	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	285.74480	0.28574	275.48190	0.27548	285.745	13.23	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	152.59410	0.15259	159.09840	0.15910	152.594	13.37	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	149.56860	0.14957	156.03050	0.15603	149.569	13.42	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	124.94420	0.12494	131.06160	0.13106	124.944	13.85	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	113.11820	0.11312	119.06610	0.11907	113.118	14.09	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	424.59800	0.42460	413.61300	0.41361	424.598	14.13	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	92.88570	0.09289	98.52230	0.09852	92.886	14.56	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	496.58570	0.49659	485.32230	0.48532	496.586	14.56	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	84.26590	0.08427	89.75740	0.08976	84.266	14.80	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	37.16600	0.03717	41.32170	0.04132	37.166	16.99	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	940.86600	0.94087	928.12170	0.92812	940.866	16.99	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	32.53190	0.03253	36.47340	0.03647	32.532	17.38	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	30.97820	0.03098	34.84220	0.03484	30.978	17.53	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	20.82760	0.02083	23.85140	0.02385	20.828	18.27	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	11.49470	0.01149	13.25950	0.01326	11.495	18.48	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.03360	0.00103	1.17590	0.00118	1.034	21.16	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.61630	11.61630	11.63300	11.63300		12.68	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	14.40100	0.01440	13.26780	0.01327	14.401	12.02	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	32.00370	0.03200	29.03400	0.02903	32.004	11.29	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	52.57830	0.05258	48.05770	0.04806	52.578	11.57	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	236.16610	0.23617	244.48250	0.24448	236.166	12.73	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	166.65240	0.16665	173.00200	0.17300	166.652	13.63	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.89330	0.00089	0.92340	0.00092	0.893	22.24	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.62540	11.62540	11.64200	11.64200		12.83	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	67.90730	0.06791	63.71230	0.06371	67.907	11.60	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	90.35810	0.09036	96.44780	0.09645	90.358	15.49	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.67440	11.67440	11.69200	11.69200		12.78	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	24.61730	0.02462	21.40570	0.02141	24.617	11.47	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	76.65710	0.07666	69.96590	0.06997	76.657	11.50	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	195.39910	0.19540	200.90350	0.20090	195.399	14.29	0.00	0	250.00

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\$ / R	On 28/04/2015	Any day expiry	15.15	Call	16.38370	0.01638	19.68280	0.01968	16.384	26.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.72820	11.72820	11.74600	11.74600		13.31	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	37.43340	0.03743	35.29760	0.03530	37.433	11.59	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	55.69080	0.05569	52.03450	0.05203	55.691	11.58	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	95.37070	0.09537	88.55430	0.08855	95.371	11.56	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	292.95900	0.29296	297.72350	0.29772	292.959	13.91	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	213.89950	0.21390	218.50990	0.21851	213.900	15.13	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	33.04790	0.03305	37.48890	0.03749	33.048	27.67	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.75240	11.75240	11.77020	11.77020		13.34	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.75800	11.75800	11.77580	11.77580		13.36	36,167,608.00	3,076	99,714.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	37.40540	0.03741	35.76430	0.03576	37.405	11.74	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	39.50920	0.03951	37.73220	0.03773	39.509	11.73	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	45.18910	0.04519	43.04560	0.04305	45.189	11.72	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	71.26260	0.07126	67.44520	0.06745	71.263	11.68	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	74.76450	0.07476	70.72730	0.07073	74.764	11.68	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	195.88110	0.19588	184.41110	0.18441	195.881	12.36	0.00	0	3,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	509.67500	0.50968	515.62570	0.51563	509.675	12.59	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	499.12890	0.49913	505.00030	0.50500	499.129	12.64	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	241.12890	0.24113	229.20030	0.22920	241.129	12.64	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	449.34530	0.44935	454.90470	0.45490	449.345	12.93	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	426.24350	0.42624	431.69520	0.43170	426.243	13.07	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	228.85540	0.22886	233.07970	0.23308	228.855	15.44	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	183.39460	0.18339	187.74930	0.18775	183.395	16.41	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	173.26200	0.17326	177.58150	0.17758	173.262	16.67	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	130.67520	0.13068	135.23080	0.13523	130.675	18.02	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	111.07070	0.11107	115.35070	0.11535	111.071	18.76	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	94.18040	0.09418	98.20380	0.09820	94.180	19.56	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.78400	11.78400	11.80190	11.80190		13.55	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	51.40310	0.05140	48.79640	0.04880	51.403	11.79	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	114.00070	0.11400	106.45590	0.10646	114.001	11.72	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	226.12240	0.22612	230.02080	0.23002	226.122	15.99	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	43.52560	0.04353	47.85480	0.04785	43.526	27.53	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.84550	11.84550	11.86340	11.86340		13.70	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	63.50820	0.06351	60.73590	0.06074	63.508	11.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	129.43200	0.12943	121.55220	0.12155	129.432	11.78	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	243.73000	0.24373	247.15570	0.24716	243.730	16.71	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	58.56170	0.05856	63.24850	0.06325	58.562	27.18	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.89970	11.89970	11.91730	11.91730		13.95	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	73.73430	0.07373	70.71840	0.07072	73.734	11.90	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	145.24960	0.14525	136.71180	0.13671	145.250	11.97	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	255.76480	0.25576	257.82810	0.25783	255.765	17.48	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	64.90280	0.06490	68.98860	0.06899	64.903	26.81	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.92590	11.92590	11.94330	11.94330		14.13	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.93340	11.93340	11.95070	11.95070		14.13	47,733.60	4	24,045.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	53.03670	0.05304	51.16010	0.05116	53.037	12.22	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,389.64860	1.38965	1,404.97050	1.40497	1,389.649	12.14	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	112.03060	0.11203	106.38440	0.10638	112.031	11.94	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,049.79140	1.04979	1,061.10760	1.06111	1,049.791	11.95	0.00	0	33,750.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	116.39140		0.11639		110.40760	0.11041	116.391	11.95	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	166.79690		0.16680		157.00970	0.15701	166.797	12.06	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	193.71820		0.19372		181.99750	0.18200	193.718	12.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	281.61710		0.28162		266.85740	0.26686	281.617	12.64	2,816,171.00	10,000	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	301.47850		0.30148		286.30890	0.28631	301.478	12.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	506.26780		0.50627		505.07960	0.50508	506.268	14.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	370.81960		0.37082		370.64770	0.37065	370.820	15.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	272.73170		0.27273		273.94660	0.27395	272.732	17.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	229.42860		0.22943		231.30860	0.23131	229.429	18.66	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	174.72520		0.17473		177.55820	0.17756	174.725	20.33	1,747,252.00	10,000	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	155.23510		0.15524		158.46570	0.15847	155.235	21.17	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	149.78160		0.14978		153.71810	0.15372	149.782	22.38	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.95960		11.95960		11.97670	11.97670		14.14	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	81.98080		0.08198		77.65880	0.07766	81.981	11.86	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	158.06170		0.15806		149.87210	0.14987	158.062	12.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	240.16510		0.24017		224.07490	0.22407	240.165	12.33	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	266.68850		0.26669		267.88890	0.26789	266.688	18.23	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	192.72630		0.19273		194.85850	0.19486	192.726	20.24	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.97270		0.07897		83.92670	0.08393	78.973	26.79	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.01570		12.01570		12.03240	12.03240		14.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	88.77340		0.08877		86.50650	0.08651	88.773	11.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	168.69260		0.16869		159.91260	0.15991	168.693	12.12	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	276.91650		0.27692		276.88130	0.27688	276.917	18.90	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	94.91130		0.09491		99.53710	0.09954	94.911	26.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.06790		12.06790		12.08380	12.08380		14.44	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	95.44870		0.09545		94.92750	0.09493	95.449	11.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	175.36210		0.17536		168.08100	0.16808	175.362	12.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	284.99130		0.28499		286.57060	0.28657	284.991	19.52	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	93.65270		0.09365		102.22230	0.10222	93.653	26.49	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.09210		12.09210		12.10770	12.10770		14.56	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.09770		12.09770		12.11310	12.11310		15.15	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	127.57870		0.12758		123.07150	0.12307	127.579	11.89	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,275.27870		1.27528		1,286.17150	1.28617	1,275.279	11.89	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,234.19310		1.23419		1,247.44310	1.24744	1,234.193	11.85	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,089.87640		1.08988		1,099.54620	1.09955	1,089.876	12.11	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	963.71330		0.96371		963.41570	0.96342	963.713	12.52	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	358.18390		0.35818		341.73290	0.34173	358.184	12.94	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	428.02920		0.42803		427.51780	0.42752	428.029	17.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	410.42780		0.41043		410.49520	0.41050	410.428	17.47	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	394.02710		0.39403		394.66270	0.39466	394.027	17.74	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	359.02150		0.35902		359.42230	0.35942	359.022	18.40	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	258.68300		0.25868		262.51080	0.26251	258.683	20.74	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.11630		12.11630		12.13150	12.13150		14.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	100.41840		0.10042		102.06410	0.10206	100.418	11.82	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	179.61060		0.17961		173.58000	0.17358	179.611	12.05	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	291.12940		0.29113		293.72960	0.29373	291.129	20.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	96.72840		0.09673		100.27730	0.10028	96.728	26.58	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.26940		12.26940		12.28380	12.28380		14.97	0.00	0	272.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future			12.27520		12.27520		12.28960	12.28960		15.50	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.44260		12.44260		12.45710	12.45710		15.51	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.45030		12.45030		12.46480	12.46480		15.97	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.63110		12.63110		12.64570	12.64570		15.89	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.63880		12.63880		12.65340	12.65340		16.21	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.80420		12.80420		12.81900	12.81900		16.09	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.81380		12.81380		12.82860	12.82860		16.48	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.59630		11.59630		11.61320	11.61320		12.65	858,126.20	74	1,895.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	39,034.52430		0.39035	40,215.48740	0.40215	0.40215	39,034.524	11.87	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.75800		11.75800		11.77580	11.77580		13.36	199,886.00	17	213.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.93340		11.93340		11.95070	11.95070		14.13	0.00	0	135.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.09770		12.09770		12.11310	12.11310		15.15	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.53350		17.53350		17.62120	17.62120		12.49	1,876,084.50	107	33,509.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	38.04720		0.03805	25.60090	0.02560	0.02560	38.047	11.15	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	93.26750		0.09327	69.57800	0.06958	0.06958	93.268	11.60	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	79.61650		0.07962	90.36900	0.09037	0.09037	79.616	14.36	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	30.82940		0.03083	35.82320	0.03582	0.03582	30.829	15.34	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	20.27890		0.02028	23.84730	0.02385	0.02385	20.279	15.77	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	12.05020		0.01205	13.91940	0.01392	0.01392	12.050	16.78	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.76720		17.76720		17.85700	17.85700		13.76	0.00	0	6,360.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.02300		18.02300		18.11320	18.11320		13.99	0.00	0	1,045.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.26690		18.26690		18.35520	18.35520		14.37	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09835		0.09835		0.09855	0.09855		15.37	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09984		0.09984		0.10005	0.10005		15.07	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10149		0.10149		0.10170	0.10170		15.48	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry			13.06750		13.06750		13.05730	13.05730		12.98	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	233.65560		0.23366	236.35990	0.23636	0.23636	233.656	13.99	0.00	0	5,000.00
€ / R	On 12/02/2015	Any day expiry			13.08050		13.08050		13.17100	13.17100		12.91	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	96.90350		0.09690	0.00000	0.00000	0.00000	96.904	13.36	667,000.00	4,000	4,000.00
€ / R	On 23/02/2015	Any day expiry			13.10430		13.10430		13.09290	13.09290		12.61	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	8.98830		0.00899	9.40740	0.00941	0.00941	8.988	19.66	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,314.68830		1.31469	1,326.50740	1.32651	1.32651	1,314.688	19.66	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.15030		13.15030		13.13860	13.13860		12.93	3,221,823.50	245	95,931.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	29.37800		0.02938	31.10840	0.03111	0.03111	29.378	12.46	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	413.32100		0.41332	406.99520	0.40700	0.40700	413.321	12.66	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	169.29340		0.16929	176.43320	0.17643	0.17643	169.293	12.79	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	405.45410		0.40545	416.24560	0.41625	0.41625	405.454	13.93	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	727.84060		0.72784	740.17220	0.74017	0.74017	727.841	15.53	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	907.03080		0.90703	919.53930	0.91954	0.91954	907.031	16.44	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	925.33760		0.92534	937.85700	0.93786	0.93786	925.338	16.53	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,139.66420		1.13966	1,152.22590	1.15223	1.15223	1,139.664	17.58	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	14.86900		0.01487	15.44310	0.01544	0.01544	14.869	20.65	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	14.00850		0.01401	14.56170	0.01456	0.01456	14.008	20.85	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	11.14510		0.01115	11.62220	0.01162	0.01162	11.145	21.63	0.00	0	7,000.00

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	15.28	Call	10.78370		0.01078		11.25050	0.01125	10.784	21.75	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	10.43770		0.01044		10.89430	0.01089	10.438	21.87	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	10.32550		0.01033		10.77890	0.01078	10.325	21.91	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	9.89300		0.00989		10.33330	0.01033	9.893	22.07	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	8.55690		0.00856		8.95490	0.00895	8.557	22.62	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.32120		13.32120		13.30960	13.30960		13.31	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	163.49420		0.16349		159.91640	0.15992	163.494	16.92	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.34630		13.34630		13.33470	13.33470		13.49	4,444,317.90	333	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	130.26560		0.13027		131.26940	0.13127	130.266	12.15	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	468.26300		0.46826		473.29960	0.47330	468.263	13.64	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	300.01950		0.30002		294.67450	0.29467	300.020	14.84	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	101.25610		0.10126		98.41470	0.09841	101.256	19.69	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.56480		13.56480		13.55260	13.55260		13.76	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.77700		13.77700		13.76320	13.76320		14.18	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	804.35750		0.80436		810.39680	0.81040	804.358	14.44	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	266.95790		0.26696		262.33990	0.26234	266.958	20.56	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			588.44100		588.44100		583.85900	583.85900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			597.62600		597.62600		592.98000	592.98000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			463.98300		463.98300		462.92000	462.92000			0.00	0	4.00
AL37	On 07/05/2015	Index Future			471.22600		471.22600		470.15300	470.15300			0.00	0	116.00
AL37	On 06/08/2015	Index Future			479.13500		479.13500		478.04600	478.04600			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			564.35100		564.35100		562.45800	562.45800			0.00	0	2.00
AL7T	On 07/05/2015	Index Future			573.16000		573.16000		571.24600	571.24600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			582.78000		582.78000		580.83700	580.83700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			514.75400		514.75400		512.45600	512.45600			10,295,080.00	2	721.00
ALBI	On 07/05/2015	Index Future			522.78900		522.78900		520.46200	520.46200			0.00	0	48.00
ALBI	On 06/08/2015	Index Future			531.56400		531.56400		529.20000	529.20000			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			541.06700		541.06700		538.66600	538.66600			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.99370		8.99370		9.20970	9.20970		15.05	0.00	0	9,262.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	194.89680		0.19490		106.94320	0.10694	194.897	15.05	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	470.51010		0.47051		313.71180	0.31371	470.510	15.89	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	25.43160		0.02543		55.27950	0.05528	25.432	16.51	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	6.06840		0.00607		13.18230	0.01318	6.068	18.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.06850		9.06850		9.28480	9.28480		13.56	0.00	0	10,245.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	126.78290		0.12678		0.00000	0.00000	126.783	13.51	25,483.36	201	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	264.47380		0.26447		0.00000	0.00000	264.474	13.79	53,159.23	201	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	124.19450		0.12419		0.00000	0.00000	124.195	14.97	24,963.09	201	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.15430		9.15430		9.36960	9.36960		12.76	137,314.50	15	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.23730		9.23730		9.45030	9.45030		12.80	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.23090		9.23090		9.32300	9.32300		16.53	0.00	0	140.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On 12/06/2015	Foreign Exchange Future		9.35060	9.35060		9.44400	9.44400		13.63	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		135.39830	135.39830		137.33870	137.33870			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		869.21000	869.21000		946.23000	946.23000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.63230	12.63230		12.85480	12.85480		15.43	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.85730	12.85730		13.08330	13.08330		15.39	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84310	1.84310		1.84590	1.84590		13.07	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.85290	1.85290		1.85590	1.85590		12.91	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		123.06806	123.06806		122.94349	122.94349			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.48977	123.48977		123.36477	123.36477			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		125.59495	125.59495		125.46838	125.46838			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		8.52502	93.57768		8.60093	92.92914			615,366,823.68	6,576	6,576.00
ES33	On 07/05/2015	Bond Future		8.58265	91.25115		8.66062	90.59363			600,067,562.40	6,576	6,576.00
ES33	On 06/08/2015	Bond Future		8.62891	92.79954		8.70906	92.13145			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		8.66467	90.65362		8.74695	89.97459			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		509.67100	509.67100		507.71600	507.71600			0.00	0	292.00
GOVI	On 07/05/2015	GOVI		517.62700	517.62700		515.64800	515.64800			0.00	0	281.00
GOVI	On 06/08/2015	GOVI		526.31500	526.31500		524.30600	524.30600			0.00	0	0.00
GOVI	On 05/11/2015	GOVI		535.72400	535.72400		533.68400	533.68400			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.65071	117.65071		117.66451	117.66451			1,882,411.36	16	16.00
I2025	On 07/05/2015	Bond Future		119.49703	119.49703		119.51243	119.51243			1,911,952.48	16	16.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 06/08/2015	Bond Future		121.49529	121.49529		121.51151	121.51151			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		124.05988	124.05988		124.07426	124.07426			11,413,508.96	92	3,649.00
I2038	On 07/05/2015	Bond Future		126.00692	126.00692		126.02289	126.02289			14,868,816.56	118	118.00
I2038	On 06/08/2015	Bond Future		128.11127	128.11127		128.12810	128.12810			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future		126.51866	126.51866		126.53327	126.53327			745,068,388.74	5,889	5,740.00
I2046	On 07/05/2015	Bond Future		127.13549	127.13549		127.15184	127.15184			748,700,900.61	5,889	5,889.00
I2046	On 06/08/2015	Bond Future		129.30245	129.30245		129.31966	129.31966			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		134.03815	134.03815		134.05331	134.05331			330,404,039.75	2,465	2,465.00
I2050	On 07/05/2015	Bond Future		136.14148	136.14148		136.15870	136.15870			335,588,748.20	2,465	2,465.00
I2050	On 06/08/2015	Bond Future		136.97520	136.97520		136.99323	136.99323			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		223.17800	223.17800		223.21000	223.21000			0.00	0	535.00
IGOV	On 07/05/2015	Index Future		226.68000	226.68000		226.71400	226.71400			0.00	0	640.00
IGOV	On 06/08/2015	Index Future		230.50300	230.50300		230.53900	230.53900			0.00	0	0.00
IGOV	On 05/11/2015	Index Future		234.64200	234.64200		234.67900	234.67900			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		604.41100	604.41100		604.49800	604.49800			0.00	0	159.00
ILBI	On 07/05/2015	Index Future		614.16000	614.16000		614.25100	614.25100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		624.33200	624.33200		624.42500	624.42500			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.05000	93.95000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		5.97000	94.03000		5.98000	94.02000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		5.93000	94.07000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		5.88000	94.12000		5.89000	94.11000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		5.87000	94.13000		5.88000	94.12000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		5.86000	94.14000		5.87000	94.13000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		5.88000	94.12000		5.89000	94.11000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		5.95000	94.05000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.07000	93.93000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.23000	93.77000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.36000	93.64000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		6.46000	93.54000		6.47000	93.53000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12550	0.12550		0.12540	0.12540			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12280	0.12280		0.12300	0.12300			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05640	0.05640		0.05930	0.05930		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05020	0.05020		0.04980	0.04980			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.13400	1.13400		1.13130	1.13130			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.13510	1.13510		1.13240	1.13240			56,755.00	50	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.13670		1.13670		1.13400	1.13400			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.13880		1.13880		1.13620	1.13620			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.04746		128.89691		7.09295	128.47130		7.18	354,466,502.50	2,750	26,397.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.50	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.53	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.83	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.07343		130.90898		7.12033	130.47845		7.44	514,995,927.32	3,934	15,365.00
R186	On 07/05/2015	Bond Future	7.40	Put	843.48000		0.84348		974.50000	0.97450	843.480	7.40	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	728.54000		0.72854		846.48000	0.84648	728.540	7.42	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	626.49000		0.62649		732.09000	0.73209	626.490	7.44	616,466.16	984	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	235.04000		0.23504		284.40000	0.28440	235.040	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.08334		127.83031		7.13182	127.39317		7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	35.82000		0.03582		43.03000	0.04303	35.820	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.07667		130.09645		7.12669	129.65279		7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	94.60000		0.09460		108.56000	0.10856	94.600	7.75	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			285.06656		285.06656		285.10000	285.10000			30,787,188.48	108	888.00
R197	On 07/05/2015	Bond Future			289.54012		289.54012		289.57756	289.57756			0.00	0	0.00
R197	On 06/08/2015	Bond Future			288.32144		288.32144		288.36081	288.36081			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			235.88920		235.88920		235.91750	235.91750			11,515,403,076.40	48,817	2,143.00
R202	On 07/05/2015	Bond Future			239.59098		239.59098		239.62227	239.62227			11,701,863,054.18	48,841	48,841.00
R202	On 06/08/2015	Bond Future			240.40605		240.40605		240.43890	240.43890			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			6.78737		109.37921		6.84793	108.99562		5.42	140,005,388.80	1,280	7,423.00
R2023	On 07/05/2015	Bond Future			6.80607		107.16314		6.86896	106.77495		5.77	200,395,071.80	1,870	7,142.00
R2023	On 06/08/2015	Bond Future			6.80444		108.98111		6.86997	108.58699		5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	2.69000		0.00269		3.67000	0.00367	2.690	5.97	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			6.17604		108.26020		6.21153	108.17385		1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,605.62000		3.60562		3,519.27000	3.51927	3,605.620	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.15884		105.78413		6.19784	105.69785		1.78	0.00	0	2,070.00
R203	On 06/08/2015	Bond Future			6.06910		107.57906		6.11288	107.49192		1.62	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/11/2015	Bond Future		5.89703	105.31595		5.94652	105.22825			0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future		7.41289	105.47396		7.48850	104.77564			49,572,761.20	470	6,703.00
R2030	On 07/05/2015	Bond Future		7.44574	107.12036		7.52343	106.41257			50,346,569.20	470	470.00
R2030	On 06/08/2015	Bond Future		7.46638	104.92856		7.54635	104.20932			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015	Bond Future		7.59308	109.23803		7.67372	108.44221			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		7.62751	106.78848		7.71028	105.98171			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		7.64976	108.60085		7.73481	107.78087			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		7.65983	106.36761		7.74709	105.53416			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015	Bond Future		7.68295	108.83612		7.76356	107.93713			99,040,869.20	910	35,104.00
R2037	On 07/05/2015	Bond Future		7.71738	110.53488		7.79995	109.62348			100,586,740.80	910	1,140.00
R2037	On 06/08/2015	Bond Future		7.74159	108.15048		7.82628	107.22420			0.00	0	0.00
R2037	On 05/11/2015	Bond Future		7.75162	110.06845		7.83828	109.12674			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future		6.36660	106.62107		6.40709	106.47990		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future		6.37252	108.28539		6.41582	108.14342		2.74	0.00	0	3,760.00
R204	On 06/08/2015	Bond Future		6.33674	106.08468		6.38354	105.94092		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	1.50000	0.00150	1.91000	0.00191	1.500	2.93	0.00	0	699.00
R204	On 05/11/2015	Bond Future		6.25293	107.96509		6.30355	107.81976			0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future		7.78789	111.24082		7.86347	110.30464			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future		7.82181	112.97724		7.89914	112.02794			0.00	0	3,650.00
R2044	On 06/08/2015	Bond Future		7.84638	110.50897		7.92557	109.54422			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		7.85783	112.46875		7.93873	111.48789			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		7.77787	115.42728		7.85344	114.45340			1,036,536,974.40	8,980	28,090.00
R2048	On 07/05/2015	Bond Future		7.80821	112.79946		7.88547	111.81173			1,012,939,150.80	8,980	8,980.00
R2048	On 06/08/2015	Bond Future		7.82904	114.71307		7.90806	113.70927			0.00	0	0.00
R2048	On 05/11/2015	Bond Future		7.84190	112.31115		7.92260	111.29067			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future		6.48699	103.68859		6.55262	103.41066		3.65	0.00	0	35,234.00
R207	On 07/05/2015	Bond Future		6.50153	105.30711		6.57098	105.02623		3.62	0.00	0	960.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,840.90000	4.84090	4,563.65000	4.56365	4,840.900	3.89	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			6.48395		103.44995		6.55790	103.16493		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,804.16000		3.80416		3,548.46000	3.54846	3,804.160	3.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.42769		105.28391		6.50637	104.99475		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,843.76000		3.84376		3,597.73000	3.59773	3,843.760	3.66	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.62708		103.06694		6.68764	102.76503		4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.64355		101.27648		6.70697	100.97120		4.61	0.00	0	3,045.00
R208	On 06/08/2015	Bond Future			6.63472		102.99511		6.70143	102.68521		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	1.90000		0.00190		2.62000	0.00262	1.900	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.59985		101.41827		6.66997	101.10385		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	36.37000		0.03637		44.65000	0.04465	36.370	4.76	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			7.62771		87.92269		7.70326	87.22497		11.14	45,719,798.80	520	14,065.00
R209	On 07/05/2015	Bond Future			7.65802		86.14759		7.73530	85.44020		12.13	44,796,746.80	520	520.00
R209	On 06/08/2015	Bond Future			7.67776		87.60961		7.75688	86.89059		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	19.14000		0.01914		25.50000	0.02550	19.140	12.62	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.68700		86.01224		7.76788	85.28133			0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			175.92071		175.92071		175.74550	175.74550			9,851,559.76	56	618.00
R210	On 07/05/2015	Bond Future			176.60655		176.60655		176.43064	176.43064			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.61671		179.61671		179.43860	179.43860			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future			130.36963		130.36963		130.63980	130.63980			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			132.41552		132.41552		132.69149	132.69149			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.61909		134.61909		134.90035	134.90035			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

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 05/02/2015	Bond Future		136.12779	136.12779		136.18726	136.18726			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		138.26400	138.26400		138.32607	138.32607			0.00	0	0.00
R212	On 06/08/2015	Bond Future		140.56207	140.56207		140.62583	140.62583			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		7.45288	98.94725		7.53349	98.22561		9.43	30,574,700.25	309	16,282.00
R213	On 07/05/2015	Bond Future		7.48213	96.94804		7.56481	96.21640		10.25	29,084,412.00	300	300.00
R213	On 06/08/2015	Bond Future		7.49939	98.59271		7.58429	97.84930		10.02	0.00	0	0.00
R213	On 05/11/2015	Bond Future		7.50681	96.79195		7.59391	96.03619			0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		7.68774	89.63664		7.76329	88.88627		11.88	99,496,670.40	1,110	11,277.00
R214	On 07/05/2015	Bond Future		7.71646	87.74520		7.79366	86.98426		12.95	169,348,236.00	1,930	4,290.00
R214	On 06/08/2015	Bond Future		7.73549	89.23381		7.81443	88.46047		12.71	0.00	0	0.00
R214	On 05/11/2015	Bond Future		7.74651	87.52056		7.82712	86.73437			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 16/03/2015	Foreign Exchange Future		20,618.80000	20,618.80000		20,637.96000	20,637.96000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.78430	4.78430		4.83670	4.83670		12.21	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.77500	4.77500		4.82930	4.82930		10.79	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.73650	1.73650		1.74400	1.74400			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.68360	1.68360		1.69140	1.69140			0.00	0	0.00
Total for Derivatives :											31,032,259,157.98	225,896	4 187 606.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.60500	103.07571		6.60500	103.05738			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.65000	109.05993		7.65000	109.03733			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.21500	108.96619		8.21500	108.94209			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	105.19900		10.00000	105.17100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.51500	100.97383		8.51500	100.95057			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	11.31122		100.00000	11.28382			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	102.21115		10.84000	102.18135			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.72500	103.06258		6.72500	103.04377			0.00	0	1,120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	600,000,000	300,000,000.00
AB09	On 03/05/2017	Spot Bond	8.06500	107.05562		8.06500	107.03224		8,065,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.40000	125.43455		2.40000	125.42633		48,000,000,000.00	20,000,000	10,000,000	10,000,000.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	2,500,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	92.20903		100.00000	91.98023			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000	173.02579		2.14000	173.01569			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.82793		2.76000	163.81567			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.66972		2.17000	174.65938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		1.82000	186.69182		1.82000	186.68253			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.26125	81.11263		7.26125	81.09705			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.26125	81.11263		7.26125	81.09705			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.89500	109.12201		6.89500	109.10157			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.70000	93.92205		2.70000	93.91509			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.45000	102.57633		2.45000	102.56947			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.88254		2.31000	117.87511			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.54000	98.79048		8.54000	98.76766			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	107.32521		9.63000	107.29749			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.59500	115.25680		8.59500	115.23016			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	7.92000	96.70940		7.92000	96.68876			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	8.69000	114.49500		8.69000	114.46826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.41500		110.52531		7.41500	110.50308			0.00	0	1,630,000,000.00
ABS11	On 09/04/2021	Spot Bond	7.92500		110.25185		7.92500	110.22831			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.76500		102.49725		6.76500	102.47856			3,923,700,000,000.00	580,000,000	290,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.00500		102.25550		8.00500	102.23345			0.00	0	770,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.79000		103.58154		8.79000	103.55693			175,800,000,000.00	20,000,000	1,470,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.09000		105.98901		7.09000	105.96861			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.37724		2.21000	217.36412			66,300,000,000.00	30,000,000	30,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.89000		126.29545		1.89000	126.28889			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.19000		129.32437		2.19000	129.31660			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00665		100.00000	0.00663			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		88.83173		100.00000	88.61871			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05500		106.63305		11.05500	106.60136			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.14646		100.00000	6.13124			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.63574		100.00000	36.54502			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.86128		11.00000	67.84188			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.63574		100.00000	36.54502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.40500	107.30370		8.40500	107.27891			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	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
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	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.28000	10.00000	106.25300			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.81939	10.23000	103.79078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.59000	105.53011		8.59000	105.50573			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.92321		1.75000	116.91762			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194	On 20/09/2022	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
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB04		On 27/11/2017	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
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.27781		100.00000	25.21657			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.58600		100.00000	13.55236			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	4,000,000,000	2,000,000,000.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.20000		101.22137		7.20000	101.20171			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.96000		105.46530		7.96000	105.44256			0.00	0	2,920,000,000.00
AIR02	On 30/04/2023	Spot Bond	8.69000		120.38121		8.69000	120.35308			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.78000		108.62911		6.78000	108.60911			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.28000		107.87887		8.28000	107.85470			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.48285		100.00000	14.45063			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.05500		109.54596		9.05500	109.51917			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.30974		2.70000	166.29749			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		74.94867		100.00000	74.79508			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	4,000,000,000.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.56000	131.10589		2.56000	131.09671			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500		164.35445		2.57500	164.34290			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		29.06582		100.00000	29.00115			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.72053		100.00000	17.67664			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.82273		100.00000	17.77860			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.36283		100.00000	17.31983			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.06000		108.76185		8.06000	108.73825			3,224,000,000,000.00	400,000,000	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	4,740,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.49500		106.37537		8.49500	106.35106			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.13500		106.82438		7.13500	106.80381			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		53.66965		100.00000	53.53675			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	290,000,000	145,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.01500		107.89444		8.01500	107.87114			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.50812		103.37060		10.50812	103.34083			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79228		101.50494		10.79228	101.47492			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.78016		101.49100		10.78016	101.46101			0.00	0	0.00
BAYA06	On 30/09/2016	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
BAYA07	On 31/12/2015	Spot Bond	10.77038		101.43246		10.77038	101.40252			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.98594		102.91084		10.98594	102.87986			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.75812		101.29572		10.75812	101.26585			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.75414		102.54266		10.75414	102.51244			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.79228		101.50494		10.79228	101.47492			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.53081		102.15405		10.53081	102.12456			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.65673		98.24296		9.65673	98.21693			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.67036		102.60144		9.67036	102.57422			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.79000		101.60889		10.79000	101.57885			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.71500		75.51806		10.71500	75.49588			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.16321		9.28000	94.13922			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.46000		74.35692		10.46000	74.33598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.50812	103.60465		13.50812	103.56643			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.54520	102.61452		14.54520	102.57381			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.37714	102.90469		13.37714	102.86709			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.66743		100.00000	26.61684			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.33386		100.00000	20.28350			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.50609		100.00000	18.46027			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.42351	100.00000	11.39523				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.43434	100.00000	11.40571				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.81158	100.00000	13.77738				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.96750	100.00000	11.93786				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	700,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	2,030,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	750,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.63076	100.00000	8.60939				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.63076	100.00000	8.60939				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		95.80052	100.00000	95.54974				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.29487	2.11000	103.28888				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.21000		106.23492	7.21000	106.21466				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.21000		107.53439	7.21000	107.51388				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.59500		106.72000	7.59500	106.69815				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	7.06000		102.68707	7.06000	102.66740				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG22B1	On 21/07/2016	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
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	33.84138		100.00000	33.75758			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	21.18054		100.00000	21.12809			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	21.18054		100.00000	21.12809			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.56500	105.78150		7.56500	105.75980			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	15.19318		100.00000	15.15556			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	15.19318		100.00000	15.15556			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.15500	106.39930		10.15500	106.37020			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		100.00000	9.55308		100.00000	0.01651		7,000,000,000,000,000.00	70,000,000,000	70,000,000,000.00	
BGR01	On 04/02/2016	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
BGR01U	On 17/12/2015	Spot Bond	100.00000		58.74282	100.00000	58.63138				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	600,000,000	200,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.77000		72.07260	7.77000	72.06248				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	1,200,000,000	400,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		90.73893	100.00000	90.51489				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	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
BTC013	On 19/05/2015	Spot Bond	100.00000	77.65957	100.00000	77.49469				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	100.00000	79.86871	100.00000	79.69432				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.90007	100.00000	26.83345				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	100.00000				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.71500	112.12216	8.71500	112.09574				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.61500	104.77834	8.61500	104.75393				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.66000	103.69399	11.66000	103.66154				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56000	100.03077	11.56000	99.99972				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.60500	103.68449	8.60500	103.66036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.56000		103.18104		11.56000	103.14954			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,200,000,000	400,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.24500		99.01951		9.24500	98.99480			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.06000		121.73759		9.06000	121.70796			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.34000		115.65139		9.34000	115.62239			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.22000		124.25365		8.22000	124.22600			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.91500		105.42028		10.91500	105.38933			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.28030		10.00000	106.25250			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.90314	10.11000	100.87566	10.11000	100.87566			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	122.50038	2.76000	122.49126	2.76000	122.49126			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	119.68345	3.14000	119.67326	3.14000	119.67326			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.54528	8.25000	103.52215	8.25000	103.52215			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.89000	129.48931	2.89000	129.47905	2.89000	129.47905			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.55556	2.40000	127.54717	2.40000	127.54717			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.03000	103.29580	8.03000	103.27346	8.03000	103.27346			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.08000	103.38187	8.08000	103.35938	8.08000	103.35938			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.08000	103.38187	8.08000	103.35938	8.08000	103.35938			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.13000	102.24256		8.13000	102.22017			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	7,600,000,000	3,800,000,000.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.13058		9.35000	104.10472			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.13058		9.35000	104.10472			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.39000	107.77748	8.39000	107.75301			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.28000	10.00000	106.25300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.82000		100.60806		9.82000	100.58142			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.34000		102.27043		10.34000	102.24194			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	200,000,000.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		106.66300		8.80500	106.63834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	200,000,000.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	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	100.00000			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.63097		10.55000	102.61137			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.00000		112.15836		9.00000	112.14004			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.14000		113.63733		11.14000	113.61444			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.17000		108.27188		11.17000	108.23990			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.60000		108.06215		9.60000	108.03416			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	2,600,000,000	1,300,000,000.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.54500		109.95695		8.54500	109.93154			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.55000	103.93810		10.55000	103.90858			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.10497		11.00000	104.07418			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	10.93000	110.97092		10.93000	110.93831			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.26449		7.01000	40.25687			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	7.59500	106.72000		7.59500	106.69815			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.21000	39.80915		7.21000	39.80156			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.21000	40.24432		7.21000	40.23664			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	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
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	109.06880		8.87000	109.04264			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.12500	103.97591		8.12500	103.95316			0.00	0	6,492,667,900.00
COJ05	On 05/06/2023	Spot Bond		9.18500	119.30712		9.18500	119.27769			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.93500	103.95434		7.93500	103.93212			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		8.75500	113.39190		8.75500	113.36507			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		8.78000	110.34567		8.78000	110.31962			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.15000	102.82946		9.15000	102.80419			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		9.94000	105.30566		9.94000	105.27760			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		9.94000	98.02955		9.94000	98.00343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	1,200,000,000	600,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.39159		100.00000	10.36586			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.90247		100.00000	9.87794			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.63123		100.00000	12.59995			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.52000		104.53273		10.52000	104.50313			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.88427		100.00000	14.84742			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.30076		100.00000	6.28515			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.65110		100.00000	15.61234			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.29000		101.37464		7.29000	101.35459			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.18962		100.00000	66.02927			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.74500		107.51660		7.74500	107.49415			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88000		112.42749		6.88000	112.40660			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.59500		107.51212		7.59500	107.49035			0.00	0	2,498,600,000.00
DV23	On 27/02/2023	Spot Bond	8.21000		114.74480		8.21000	114.71971			5,988,374,000.00	729,400	1,146,173,100.00
DV24	On 18/02/2024	Spot Bond	8.41000		112.43543		8.41000	112.41026			841,000,000,000.00	100,000,000	100,000,000.00
DV29	On 18/02/2029	Spot Bond	8.60500		116.68104		8.60500	116.65434			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	200,000,000	2,100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.09500		128.80237		7.09500	128.77758			194,403,000,000,000.00	27,400,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond		2.35000	98.48597		2.35000	98.47962			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.01513		1.20000	101.01182			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.15000	122.92546		2.16000	122.78078			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.10000	111.12524		2.10000	111.11881			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.11000	110.84237		2.11000	110.83595			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.16000	103.11349		2.16000	103.10740			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.33000	98.87417		2.33000	98.86785			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		8.64500	108.39608		8.64500	108.37074			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.49500	114.69963		8.49500	114.67328			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		8.99000	109.06169		8.99000	109.03519			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.24000	101.32975		9.24000	101.30447			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.38000	113.17679		9.38000	113.14829			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	420,000,000	210,000,000.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	90.23530		100.00000	89.94137			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	104.54712		100.00000	104.26833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	10.91500	101.94798		10.91500	101.91879			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.04000	101.71653		9.04000	101.69183			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			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	100.00000			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.85630		6.80000	103.83723			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.02000	108.98304		7.02000	108.96238			5,173,740,000.00	737,000	15,300,368,500.00
ES23	On 25/01/2023	Spot Bond	7.63000	114.21077		7.63000	114.18714			44,412,704,000.00	5,820,800	68,386,325,100.00
ES26	On 02/04/2026	Spot Bond	7.96000	101.85394		7.96000	101.83209			203,786,863,808,000.00	25,601,364,800	9,686,982,400.00
ES33	On 15/09/2033	Spot Bond	8.52000	93.46989		8.59500	92.80679			326,673,640,632,000.00	38,341,976,600	87,113,888,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	8.75000	99.75650		8.75000	99.73304			0.00	0	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	420,000,000	260,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.30771		100.00000	10.28190			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.03220		100.00000	10.00708			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.56000	100.81665		8.56000	100.79343			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	50,000,000	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB13	On 02/06/2026	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
FRB14	On 02/06/2026	Spot Bond	9.24500		106.93787		9.24500	106.91132			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.41000		109.68299		9.41000	109.65529			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.19000		131.04299		2.19000	131.03510			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		126.88783		2.24000	126.88007			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		104.12362		2.41500	104.11671			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000		102.80252		2.43000	102.79570			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.20000		119.74251		2.20000	119.73531			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16500		108.95711		7.16500	108.93592			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73200		64.81741		7.73200	64.80419			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43900		41.57156		9.43900	41.56128			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.25058		9.68000	40.24040			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		94.94814		100.00000	94.72099			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	100.26057			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.28065		7.47000	100.26057			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.22550		6.00000	100.20938			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	100.00000			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	100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	18.35348		100.09221	18.30800			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.53255		13.22500	62.50995			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	95.87022		3.64500	95.86065			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	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
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	99.92946			8.75000	99.90596			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.12204			100.00000	10.09698			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.24093			100.00000	9.21805			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.61126			100.00000	1.60727			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	20.58144			100.00000	20.53047			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.98056			100.00000	9.95584			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	17.36370			100.00000	19.20195			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.63375			100.00000	10.60799			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.00000	98.91894			3.00000	98.91080			0.00	0	42,000,000.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC224	On 10/11/2016	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
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.53000	114.46538		3.53000	114.45431			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	105.68315		3.58000	105.67279			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.56000	103.47308		3.56000	103.46300			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.21000	100.21868		3.21000	100.20986			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.28000	101.30622		3.28000	101.29726			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.45463		100.00000	11.42627			0.00	0	0.00

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		38.40287	100.00000	38.30778				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		83.67955	100.00000	83.42674				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.62517	100.00000	21.57162				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.14646	100.00000	6.13124				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.28164	100.00000	11.25370				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.35000		153.15577	5.35000	153.13345				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	600,000,000	5,300,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.07145	2.05800	84.06909				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.69144	2.45000	102.68683				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.31361	10.38000	100.28506				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.31361	10.38000	100.28506				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.62410	2.59000	99.61702				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.79646	2.51000	210.78682				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.73500	2.56000	108.72736				0.00	0	0.00
FRS111	On 03/04/2015	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
FRS112	On 07/12/2033	Spot Bond	2.54000		209.91208		2.54000	209.90236			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		109.84182		2.50000	109.83428			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.02127		2.65000	107.01350			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.06277		2.75500	105.05483			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.99867		2.66000	113.99039			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.33821		2.71000	112.32991			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.76958		2.43000	96.76313			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.58715		2.74000	160.57515			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.67043		3.03000	87.66556			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.36000		125.79599		2.36000	125.78788			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		126.79641		2.25000	126.78862			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		120.41682		2.97000	120.40707			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.66000		100.59340		2.66000	100.58606			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.19000		131.92212		2.19000	131.91419			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.15827		2.43000	108.15105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	24.34214	104.97509	24.27918					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	28.34939	101.07593	28.27852					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	20.95121	100.44759	20.89911					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	26.72232	100.76967	26.65569					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.03000	119.69679	2.03000	119.69016					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	2.36000	96.82875	2.36000	96.82247					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	96.56827	2.39000	96.56193					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000	124.98449	2.45000	124.97613					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					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	6.25500	103.68205	6.25500	103.66440					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.98000	104.63285	6.98000	104.61302					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.33500	106.02031	7.33500	105.99921					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.43000	111.79244	7.43000	111.77003					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.83500	106.53826	7.83500	106.51565					0.00	0	1,010,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.06500	106.04903	8.06500	106.02599					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.63000	98.28991	8.63000	98.26698					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.69000	115.04924	8.69000	115.02236					0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.03000	103.93564	9.03000	103.91871				6,682,200,000,000.00	740,000,000	1,230,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	9.43500	104.80764		9.43500	104.78138			377,400,000,000.00	40,000,000	20,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.33500	89.04887		9.33500	89.02656			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.36500	105.16816		8.36500	105.14449			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	100.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.21137		100.00000	10.18608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.71977		100.00000	17.67590			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.16719		100.00000	11.13791			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.66755		100.00000	10.64170			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.96929	100.72258		6.96929	100.70335			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.97059	100.60196		7.97059	100.58006			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.42135	100.61968		8.42135	100.59656			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	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
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.28000		10.00000	106.25300			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.39500		107.30952		8.39500	107.28554			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.31500		110.93168		7.31500	110.90966			0.00	0	5,854,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000		128.54693		2.06000	128.53969			226,600,000,000.00	110,000,000	1,840,500,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000		131.37311		2.06000	131.36571			41,200,000,000.00	20,000,000	20,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.67500		105.43704		8.67500	105.41230			433,750,000,000.00	50,000,000	4,064,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.67500		105.54013		8.67500	105.51537			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.87268		100.00000	22.81604			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		57.58510		100.00000	57.44249			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.51892		100.00000	27.45078			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.15548		100.00000	25.09454			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		89.14972		100.00000	88.93592			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.28000		10.00000	106.25300			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.51449		1.75000	117.50884			4,448,825,850,000.00	2,542,186,200	55,224,243,100.00
I2038	On 31/01/2038	Spot Bond	1.83000		123.91630		1.83000	123.91008			134,073,013,860,000.00	73,263,942,000	92,339,020,400.00
I2046	On 31/03/2046	Spot Bond	1.83000		126.37223		1.83000	126.36590			25,797,283,446,000.00	14,096,876,200	46,381,752,700.00
I2050	On 31/12/2050	Spot Bond	1.87000		133.88289		1.87000	133.87600			80,439,035,490,000.00	43,015,527,000	27,960,763,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05500		104.42817		7.05500	104.40813			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,000,000,000	1,000,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.63000		105.65482		7.63000	105.63296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		7.26500	111.34223		7.26500	111.32028			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.45000	104.96533		7.45000	104.94447			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.05000	99.65693		2.05000	99.65131			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.26000	103.17523		2.26000	103.16883			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.38500	106.79487		7.38500	106.77359			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		7.89000	101.31442		7.89000	101.29289			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.26500	96.31930		8.26500	96.29775			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
IBL49	On 02/04/2018	Spot Bond		7.46500	102.12416		7.46500	102.10359			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.31500	103.43274		8.31500	103.40946		45,732,500,000,000.00	5,500,000,000	5,501,500,000.00	
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.16089		7.90000	99.13967			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.67000	101.39177		7.67000	101.37069			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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
IBL58	On 13/02/2017	Spot Bond	7.03500	106.78531		7.03500	106.76525			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.63000	109.65192		7.63000	109.62962			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.63000	114.78522		8.63000	114.75888			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00722		100.00000	0.00720			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	7.89500	104.37839		7.89500	104.35619			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.94000	105.77674		8.94000	105.75119			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.45762		5.00000	101.44387			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.45762		5.00000	101.44387			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.04094		5.00000	100.02729			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.46229		5.00000	101.44853			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.56570		4.00000	101.55460			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.19304		4.00000	101.18203			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	42.71225		100.00000	42.60648			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	42.54402		100.00000	42.43866			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	42.54402		100.00000	42.43866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	107.83295		9.20000	107.80630			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.27865		100.00000	8.25815			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.38000	103.49950		8.38000	103.47597			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.25646		100.00000	16.21708			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	83.67955		100.00000	83.42674			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.72464		100.00000	13.69065			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.69744		100.00000	16.64717			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.23227		100.00000	1.22991			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.06334		100.00000	9.04090			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.23193		100.00000	10.20572			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	9.96831		100.00000	9.94361			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	29.23613		100.00000	29.16373			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	70.05758		100.00000	69.92337			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000	100.00000		6.30000	99.98274			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000	99.87932		6.30000	99.86211			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000	99.75894		6.30000	99.74176			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000	99.63313		6.40000	99.61573			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000	99.39004		6.40000	99.37273			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000	98.89053		6.50000	98.87312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA516	On 14/04/2015	Spot Bond	6.50000	98.76877		6.50000	98.75140			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.64732		6.50000	98.62999			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	24,826,200	24,826,200.00
ING115	On 31/03/2016	Spot Bond	10.50812	102.80967		10.50812	102.78005			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.50812	101.56509		10.50812	101.53583			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.18502		6.50000	102.16706			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING292	On 15/07/2015	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
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.14000	104.01082		8.14000	103.98803			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.69500	105.13635		8.69500	105.11163			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	3,000,000,000	1,000,000,000.00
IPL6	On 28/09/2017	Spot Bond		7.95500	107.71755		7.95500	107.69433			0.00	0	1,630,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.23500	102.07147		8.23500	102.04915			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.35000		96.31016		3.35000	96.30133			67,000,000,000.00	20,000,000	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.65805		3.61000	142.64402			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		97.41751		3.75000	97.40751			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000		97.33629		3.75000	97.32630			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.51000		115.10555		9.51000	115.07601			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000		141.12937		3.71000	141.11512			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000		99.96549		6.30000	99.94825			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000		99.84490		6.30000	99.82769			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000		99.72460		6.30000	99.70743			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000		99.59833		6.40000	99.58094			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000		99.47673		6.40000	99.45938			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000		99.35541		6.40000	99.33811			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.85571		6.50000	98.83831			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.73404		6.50000	98.71668			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000		98.61267		6.50000	98.59535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	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
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.23000		104.33775		8.23000	104.31450			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.12892		100.00000	12.10177			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.30135		100.00000	10.27584			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.31500		105.35426		8.31500	105.33056			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.03500		102.32887		7.03500	102.30944			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.08188		100.00000	98.81767			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	100.00000		8.58464		100.00000	8.56707			0.00	0	10,000,000,000.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.21022		100.00000	39.11523			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG09U	On 29/01/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		99.72677	100.00000	99.45504				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.05431	100.00000	90.83168				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		51.71030	100.00000	51.58225				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.59000		151.22974	7.59000	151.19862				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	1,200,000,000	1,000,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.26500		103.10937	9.26500	103.08359				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.06500		98.90883	8.06500	102.71353				0.00	0	3,610,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.11500		77.76068	8.11500	77.74369				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.44500		107.43281	8.44500	107.40866				0.00	0	760,000,000.00
LGL05	On 12/12/2021	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
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.55500		102.42453		9.55500	102.39828			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF037	On 11/11/2016	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
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	200,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	97.33334		100.00000	98.76745			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.45452		100.00000	36.36425			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.78748		100.00000	20.73601			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.52890		100.00000	15.49044			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	15.61323		100.00000	15.57457			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.93241		100.00000	16.89139			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.89000	106.73446		7.89000	106.71176			0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		7.91000	106.18925		7.91000	106.16662			529,970,000,000.00	67,000,000	67,000,000.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.20000	104.98652		7.20000	104.96613			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.88000	105.57878		7.88000	105.55624			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.57000	108.18919		8.57000	108.16411			0.00	0	0.00
MFS1A1	On 20/12/2015	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
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.61500	107.45744		8.61500	107.43200			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20500	104.05793		7.20500	104.03758			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.12500	102.91989		8.12500	102.89737			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.44500	115.38024		8.44500	115.35389			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.03547		100.00000	23.97596			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.82500	102.87316		7.82500	102.85147			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.15500	101.49662		7.15500	101.47734			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.81500	105.63514		7.81500	105.61278			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.41191		100.89771	7.39381			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.50755		100.61875	7.48925			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	100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.71844	100.00000	0.71670				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.71844	100.00000	0.71670				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.99500		103.22928	7.99500	103.20693				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		99.23641	7.59000	99.21599				0.00	0	515,118,100.00
NBK11A	On 28/11/2020	Spot Bond	8.13500		105.21059	8.13500	105.18741				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	7.89500		110.63354	7.89500	110.60988				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.33000		112.48745	8.33000	112.46209				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.25500		106.06044	8.25500	106.03700				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.02500		106.16464	7.02500	106.14440			31,331,500,000,000.00	4,460,000,000	3,030,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	300,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.71000		118.62102	7.71000	118.59623				0.00	0	1,560,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.76500		40.38550	9.76500	40.37519				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95500		103.36283	6.95500	103.34342				0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.24000	105.68881		7.24000	105.66805			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	20,000,000,000	10,000,000,000.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	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
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	8.93500	113.28889		8.93500	113.27052			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	8.97000	111.97023		8.97000	111.95200			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.74500	105.67958		7.74500	105.65740			0.00	0	200,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.09000	110.84923		9.09000	110.83105			0.00	0	230,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	190,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.60215		9.44500	120.57140			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	168.97087		2.26000	168.96044			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	95.42092		2.61000	95.41409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	7.66500	107.67132		7.66500	107.64895			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.29500	110.82405		8.29500	110.79933			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	4,000,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.49500	110.82117		8.49500	110.79586			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.69500	110.81858		8.69500	110.79269			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.63500	117.21142		7.63500	117.18730			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.34500	125.12021		8.34500	125.09195			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.74610		2.15500	172.73593			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.09000	126.74500		9.09000	126.71405			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	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
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	100.00000			0.00	0	20,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	20,000,000	10,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.71487		100.00000	18.66953			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	56.30826		100.00000	56.16882			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.04500	103.71519		7.04500	103.69546			0.00	0	6,761,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,000,000,000	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond		8.81500	104.56555		8.81500	104.54063			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	33.01540		100.00000	32.93273			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	1,500,000,000	700,000,000.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.54500	106.92636		8.54500	106.90976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.01000		47.25718		7.01000	47.24823			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05500		109.63807		6.05500	109.62000		177,112,787,474,000.00	29,250,666,800	06,716,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.03000		96.43809		6.03000	96.42226		72,360,000,000,000.00	12,000,000,000	12,000,000,000.00	
R159	On 15/09/2016	Spot Bond	6.13000		116.38136		6.13000	116.36194		370,843,543,774,000.00	60,496,499,800	84,615,716,600.00	
R159P	On 15/09/2016	Spot Bond	5.96000		90.97520		5.96000	90.96044		0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.04500		128.74844		7.09000	128.30223		3,107,263,825,970,000.00	60,505,866,000	83,066,832,900.00	
R187P	On 21/12/2026	Spot Bond	6.93000		44.51776		6.93000	44.50943		0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	6.85000		42.00220		6.85000	41.99443		0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.75000		284.73639		1.75000	284.72275		65,342,200,000.00	37,338,400	19,926,975,500.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.61611		1.71000	235.60511		128,389,440,069,000.00	75,081,543,900	72,338,775,900.00	
R2023	On 28/02/2023	Spot Bond	6.78500		109.25320		6.84500	108.85211		1,126,678,490,636,000.00	66,054,309,600	58,288,892,700.00	
R203	On 15/09/2017	Spot Bond	6.17500		108.13549		6.21000	108.03146		3,442,028,854,030,000.00	57,413,579,600	76,301,996,800.00	
R2030	On 31/01/2030	Spot Bond	7.61000		103.51729		7.61000	103.49594		1,530,809,815,430,000.00	01,157,663,000	71,327,043,500.00	
R2032	On 31/03/2032	Spot Bond	7.80000		107.05549		7.80000	107.03298		1,563,852,064,320,000.00	00,493,854,400	34,393,181,000.00	
R2037	On 31/01/2037	Spot Bond	7.88500		106.44492		7.88500	106.42218		2,269,808,534,159,000.00	87,864,113,400	55,223,520,600.00	
R204	On 21/12/2018	Spot Bond	6.36500		106.49825		6.40500	106.33974		3,300,483,651,340,000.00	18,536,316,000	88,924,090,500.00	
R2044	On 31/01/2044	Spot Bond	7.98500		108.66178		7.98500	108.63829		1,905,021,375,000,000.00	38,575,000,000	86,800,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond		7.97500	112.74643		7.97500	112.72207			3,383,806,004,865,000.00	24,301,693,400	15,402,960,200.00
R207	On 15/01/2020	Spot Bond		6.48500	103.56914		6.55000	103.27454			2,432,502,349,821,000.00	75,096,738,600	32,208,119,400.00
R208	On 31/03/2021	Spot Bond		6.62500	102.94821		6.68500	102.62974			1,530,662,591,250,000.00	31,043,410,000	89,181,970,300.00
R209	On 31/03/2036	Spot Bond		7.62500	87.82139		7.70000	87.11012			2,502,483,838,725,000.00	28,194,601,800	47,677,245,200.00
R210	On 31/03/2028	Spot Bond		1.71000	175.71690		1.72000	175.51281			133,511,670,000.00	78,077,000	20,045,038,500.00
R211	On 31/01/2017	Spot Bond		1.45000	130.21864		1.35000	130.46690			12,300,350,000.00	8,483,000	30,441,727,500.00
R212	On 31/01/2022	Spot Bond		1.71500	135.97008		1.71000	136.00705			17,173,367,218,000.00	10,013,625,200	30,036,662,600.00
R213	On 28/02/2031	Spot Bond		7.45000	98.83328		7.53000	98.09632			2,556,883,463,300,000.00	43,205,834,000	99,313,831,500.00
R214	On 28/02/2041	Spot Bond		7.88500	87.56788		7.88500	87.54918			2,921,090,786,783,000.00	70,461,735,800	10,017,836,500.00
R227C	On 15/03/2015	Spot Bond		6.19000	99.32621		6.19000	99.30949			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.03000	96.43809		6.03000	96.42226			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		5.95000	93.69636		5.95000	93.68119			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		5.96000	90.97520		5.96000	90.96044			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.10000	97.74569		6.10000	97.72973			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		5.97000	94.95990		5.97000	94.94456			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		5.95000	92.23221		5.95000	92.21735			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.01000	89.46958		6.01000	89.45502			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.24000	86.39950		6.24000	86.38492			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.29000	83.66853		6.29000	83.65429			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.46500	80.65385		6.46500	80.63976			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.44500	78.18710		6.44500	78.17347			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.42500	75.81047		6.42500	75.79731			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.41500	73.48560		6.41500	73.47285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond	6.57500	70.61074	6.57500	70.59819	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	6.55500	68.44117	6.55500	68.42904	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	6.66500	65.82058	6.66500	65.80873	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	6.63500	63.82520	6.63500	63.81376	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	6.60500	61.90831	6.60500	61.89726	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	6.57500	60.06644	6.57500	60.05577	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	6.53500	58.34364	6.53500	58.33334	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	6.49500	56.69225	6.49500	56.68230	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.13000	51.83591	7.13000	51.82593	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.09000	50.24293	7.09000	50.23331	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.05000	48.71776	7.05000	48.70849	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	7.01000	47.25718	7.01000	47.24823	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	6.97000	45.85814	6.97000	45.84951	0.00	0	0.00				
R350C	On 21/12/2026	Spot Bond	6.93000	44.51776	6.93000	44.50943	0.00	0	0.00				
R351C	On 21/06/2027	Spot Bond	6.89000	43.23332	6.89000	43.22527	0.00	0	0.00				
R352C	On 21/12/2027	Spot Bond	6.85000	42.00220	6.85000	41.99443	0.00	0	0.00				
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00				
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.71658	100.00000	19.66720	0.00	0	0.00				
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.75871	100.00000	13.72464	0.00	0	0.00				
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.11426	100.00000	24.05455	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.02927	100.00000	65.86932				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.38524	100.00000	31.30575				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.23247	100.00000	16.19061				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.91763	100.00000	7.90652				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.91823	100.00000	12.88491				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.95213	100.00000	10.92388				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.03263	100.00000	9.00934				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	600,000,000	200,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RES30	On 07/03/2021	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
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	101.89077		12.35000	108.31154			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.00725		100.00000	12.97574			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.13371		100.00000	4.12348			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.42347		100.00000	22.36795			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	51.58656		100.00000	51.45739			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.71536		100.00000	13.69856			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	34.49625		100.00000	34.41268			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.04500	112.11995		8.04500	112.09566			0.00	0	850,000,000.00
RW23	On 10/12/2023	Spot Bond		8.18000	109.67778		8.18000	109.65363			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		8.88500	94.21823		8.88500	94.19572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.33000	107.89723		7.33000	107.87578			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	20,000,000	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.31500	105.00065		8.31500	104.97715			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	1,000,000,000	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	30,000,000	30,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	100.00000	9.55616		100.00000	9.53250			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.76500	102.72076		6.76500	102.70211		135,300,000,000,000.00		20,000,000,000	10,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	7.96000	103.87343		7.96000	103.85116			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51500	108.74406		7.51500	108.72190			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.47433		7.96000	108.45094			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500	108.87180		7.30500	108.85022			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.66500	104.56065		7.66500	104.53892			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000	108.78357		7.45000	108.76159			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49000	108.75925		7.49000	108.73716			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.31500	107.00944		7.31500	106.98820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.21500	110.77000		8.21500	110.74550			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.09000	108.87960		9.09000	108.85287			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.04000	104.68894		8.04000	104.66614			0.00	0	860,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	18.69431		100.00000	18.65316			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.47000	114.93305		8.47000	114.90714			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	7.98000	103.81687		7.98000	103.79455			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.10000	95.28987		9.10000	95.26645			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.84000	108.42140		8.84000	108.39564			3,536,000,000,000.00	400,000,000	400,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	8.99000	110.85099		8.99000	110.82407			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	100.00000	15.45326		100.00000	8.67555			644,000,000,000,000.00	6,440,000,000	49,930,000,000.00
SBS36	On 29/01/2020	Spot Bond	100.00000	8.94325		100.00000	1.45552			0.00	0	15,300,000,000.00
SBS37	On 29/01/2020	Spot Bond	8.00000	100.00691		8.00000	99.98524			0.00	0	21,500,000,000.00
SBS38	On 29/01/2025	Spot Bond	8.00000	107.52316		8.00000	107.49987			0.00	0	81,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	8.00000	114.90912	8.00000	114.88422				0.00	0	34,400,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.44500	102.64295	8.44500	102.61951				0.00	0	200,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.13000	106.55741	7.13000	106.53679			6,559,600,000,000.00		920,000,000	340,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.36000	125.79599	2.36000	125.78788				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.99500	101.00192	1.99500	100.99638			99,750,000,000.00		50,000,000	50,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.25467	100.00000	19.20591				0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.73935	100.00000	23.68056				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510	0.00000	165.36510				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.62000	113.48508	2.62000	113.47693				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.18502	6.50000	102.16706				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.29500	101.82381	8.29500	101.80108				0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	20,410,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.21657	100.00000	25.15548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	96.00544		100.00000	95.68000			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	35.82729		100.00000	35.73857			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	31.98757		100.00000	31.90836			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	32.27563		100.00000	32.19570			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.60500	107.63175		8.60500	107.60670			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.38000	107.71953		7.38000	107.69832			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.06000	107.95545		8.06000	107.93227			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	7.66500	104.56065		7.66500	104.53892			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	5,000,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.36500	103.92305		7.36500	103.90240			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.29500	101.43994		8.29500	101.41730			0.00	0	430,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.35300	94.72917		8.35300	94.70787			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.84500	97.05764		7.84500	97.03712			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.87500	97.85334		7.87500	97.83245			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.44500	105.07875		7.44500	105.05753			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.50000	109.42450		2.50000	109.41699			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.41000	102.91174		7.41000	102.89117			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.53825		8.22500	101.51580			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	8.95000	112.44588		8.95000	112.41884			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.00500	86.14868		9.00500	86.12772			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.80744		0.00000	101.80744			0.00	0	0.00
SY1192		On 13/02/2015	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
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	6,800,000,000	1,700,000,000.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		100.00000	81.11111		100.00000	80.93126			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond		100.00000	93.11224		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.51500	108.07683		6.51500	108.05779			0.00	0	530,000,000.00
SZ25	On 30/09/2025	Spot Bond		7.80000	111.67318		7.80000	111.64970			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	43.87676		100.00000	43.77047			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	100.00000		69.79799	100.00000	69.66920				6,840,000,000,000,000.00	68,400,000,000	48,400,000,000.00
TFS133	On 28/07/2016	Spot Bond	100.00000		37.91839	100.00000	37.82343				2,500,000,000,000,000.00	25,000,000,000	25,200,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.38000		101.96479	7.38000	101.94438				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.34005	7.83000	100.31876				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.13386	7.16000	84.11751				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.37838	8.73000	100.35470				0.00	0	0.00
TH11A4	On 18/07/2041	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
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.93000		103.33138		7.93000	103.30885			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.21500		104.51671		8.21500	104.48603			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.12500		104.93022		8.12500	104.88165			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH12B2	On 21/02/2048	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
TH12B3	On 21/08/2019	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.00551	101.06155	5.99049	101.06155	5.99049			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	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
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.18500		104.20640		7.18500	104.18622			0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.56500		89.52562		8.56500	89.50546			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.28000		10.00000	106.25300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.19500		107.13883		7.19500	107.11791			0.00	0	30,249,800,000.00
TN20	On 17/09/2020	Spot Bond	8.42500		113.14717		8.42500	113.12138		7,587,051,185,000.00	900,540,200	18,559,070,100.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.96923		100.00000	0.96683				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.63500		115.73740		8.63500	115.71039		13,816,000,000,000.00	1,600,000,000	11,998,800,000.00	
TN25	On 19/08/2025	Spot Bond	8.87000		108.58678		8.87000	108.56119			0.00	0	17,183,344,000.00
TN27	On 14/11/2027	Spot Bond	8.95000		101.59124		8.95000	101.56667		9,308,000,000,000.00	1,040,000,000	9,040,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.31000		113.06059		9.31000	113.03233			0.00	0	8,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.79500		112.33898		9.79500	112.30947			0.00	0	10,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	26,971,200	53,942,400.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	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
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.28000		10.00000	106.25300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08895		10.00000	100.05929			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.08674		9.75000	100.05781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.08613		100.00000	10.05733			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.48514		100.00000	11.45638			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	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
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.65288		100.00000	14.61738			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC080	On 15/04/2015	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
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.14500		116.59282		8.14500	116.56712			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.27492		100.00000	8.25818			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.08350		100.00000	8.06714			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	300,000,000.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.76821		100.00000	7.75249			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.57678		100.00000	7.56145			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.52000		109.67166		6.52000	109.65222			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.84000		235.42631		1.84000	235.41439			18,400,000,000.00	10,000,000	9,987,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.37500	102.45992		6.37500	102.44238			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.76500	106.36411		6.76500	106.34457			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.01500	108.92923		7.01500	108.90850			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.24000	109.29895		7.24000	109.27749			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.28500	110.20570		7.28500	110.18393			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00500	97.63866		6.00500	97.62297			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500	95.95470		5.93500	95.93928			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500	97.62297		6.00500	97.60730			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.40500	74.58097		6.40500	74.56798			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.14943		100.00000	61.03342			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.36716		100.00000	32.30575			0.00	0	0.00
Total for j-Bonds :										62,571,133,897,473,000.00	1,899,447,300	68 150 683 000.00
Grand Total:										62,571,164,929,732,200.00	1,899,673,196	68 154 870 606.00