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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 27/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 28/01/2015	Any day expiry		11.56410	11.56410		11.44590	11.44590		14.53	0.00	0	2,449.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00120	0.00000	0.000	25.78	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	0.07420	0.00007	0.98870	0.00099	0.074	23.94	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	120.77930	0.12078	42.58650	0.04259	120.779	16.88	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.00000	0.00000	0.01660	0.00002	0.000	59.29	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.56410	11.56410		11.44780	11.44780		14.11	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	39.08640	0.03909	18.24810	0.01825	39.086	15.06	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	33.37870	0.03338	15.60110	0.01560	33.379	15.33	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.59470	11.59470		11.47810	11.47810		12.33	0.00	0	1,405.00
\$ / R	On 25/02/2015	Any day expiry		11.61090	11.61090		11.49410	11.49410		12.27	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	5.16450	0.00516	5.86170	0.00586	5.165	13.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	21.99010	0.02199	36.12400	0.03612	21.990	12.05	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	165.58460	0.16558	120.26410	0.12026	165.585	12.27	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	1.15340	0.00115	0.60080	0.00060	1.153	29.26	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.61270	11.61270		11.49590	11.49590		12.29	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.61450	11.61450		11.49770	11.49770		12.33	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.63810	11.63810		11.52110	11.52110		12.51	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.64530	11.64530		11.52830	11.52830		12.45	987,917,380.20	84,834	1,214,953.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.32700		0.00233		1.82020	0.00182	2.327	16.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	4.14160		0.00414		3.46300	0.00346	4.142	15.90	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.80600		0.00681		6.00360	0.00600	6.806	14.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	9.19420		0.00919		10.45510	0.01046	9.194	13.47	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	10.01650		0.01002		12.13950	0.01214	10.016	13.08	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	10.75120		0.01075		13.69320	0.01369	10.751	12.76	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	10.94640		0.01095		14.11380	0.01411	10.946	12.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	13.20820		0.01321		19.15280	0.01915	13.208	11.90	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	661.48350		0.66148	557.41940	0.55742		661.484	11.11	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	16.18350		0.01618	29.11940	0.02912		16.183	11.11	652,195.05	40,300	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	447.49670		0.44750	365.48180	0.36548		447.497	11.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	65.09210		0.06509	104.36350	0.10436		65.092	11.44	165,984.86	2,550	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	79.95140		0.07995	123.55290	0.12355		79.951	11.58	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	96.83900		0.09684	144.76780	0.14477		96.839	11.73	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	342.13900		0.34214	273.06780	0.27307		342.139	11.73	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	104.17050		0.10417	153.82100	0.15382		104.170	11.79	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	119.83350		0.11983	172.89230	0.17289		119.834	11.90	1,138,418.25	9,500	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	136.82480		0.13682	193.23450	0.19323		136.825	12.02	136,824.80	1,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	260.43780		0.26044	203.12600	0.20313		260.438	12.13	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	159.91940		0.15992	220.41390	0.22041		159.919	12.16	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	255.21940		0.25522	198.71390	0.19871		255.219	12.16	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	230.34460		0.23034	179.95600	0.17996		230.345	12.31	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	255.44880		0.25545	333.53150	0.33353		255.449	12.78	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	170.36700		0.17037	133.66400	0.13366		170.367	12.93	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	167.03940		0.16704	131.05070	0.13105		167.039	12.97	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	139.90010		0.13990	109.82620	0.10983		139.900	13.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	126.82570		0.12683	99.65430	0.09965		126.826	13.64	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	389.06760		0.38907	479.44460	0.47944		389.068	13.69	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	104.39470		0.10439	82.26380	0.08226		104.395	14.12	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	459.09470		0.45909	553.96380	0.55396		459.095	14.12	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	94.81360		0.09481	74.85740	0.07486		94.814	14.36	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	41.11950		0.04112	34.22150	0.03422		41.119	16.41	452,314.50	11,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	895.81950		0.89582	1,005.92150	1.00592		895.819	16.41	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	35.71260		0.03571	30.16720	0.03017		35.713	16.77	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	33.90230		0.03390	28.80340	0.02880		33.902	16.90	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	23.65370		0.02365	18.67000	0.01867		23.654	17.79	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	14.73820		0.01474	10.32470	0.01032		14.738	18.39	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	2.28580		0.00229	1.09190	0.00109		2.286	22.16	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.66530		11.66530	11.54810	11.54810			12.50	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	14.89000		0.01489	18.73640	0.01874		14.890	12.43	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	25.23110		0.02523	44.89100	0.04489		25.231	10.95	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	42.06940		0.04207	70.13090	0.07013		42.069	11.16	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	259.92650		0.25993	209.08990	0.20909		259.927	12.39	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	183.39880		0.18340	148.17670	0.14818		183.399	13.23	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	3.89510		0.00390	0.67380	0.00067		3.895	25.26	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.67440		11.67440	11.55710	11.55710			12.45	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	57.13970		0.05714	88.66230	0.08866		57.140	11.33	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	99.85640		0.09986	82.54530	0.08255		99.856	15.13	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry			11.72450	11.72450	11.60650	11.60650		12.61	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	21.17060	0.02117	30.74890	0.03075	21.171	11.38	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	65.65560	0.06566	94.84360	0.09484	65.656	11.28	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	209.12700	0.20913	177.99770	0.17800	209.127	13.91	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	20.15030	0.02015	18.88240	0.01888	20.150	27.09	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.77880	11.77880	11.66000	11.66000		13.13	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	34.30290	0.03430	46.09220	0.04609	34.303	11.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	50.35410	0.05035	65.96580	0.06597	50.354	11.58	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	85.29520	0.08530	115.01030	0.11501	85.295	11.47	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	308.97710	0.30898	269.12530	0.26913	308.977	13.53	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	225.55690	0.22556	197.96580	0.19797	225.557	14.77	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	38.22980	0.03823	32.90270	0.03290	38.230	27.84	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.80320	11.80320	11.68400	11.68400		13.15	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.80880	11.80880	11.68950	11.68950		13.17	15,918,262.40	1,348	98,624.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	34.92470	0.03492	45.78140	0.04578	34.925	11.83	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	36.78970	0.03679	48.12020	0.04812	36.790	11.82	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	41.81860	0.04182	54.40020	0.05440	41.819	11.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	64.84370	0.06484	82.75610	0.08276	64.844	11.67	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	67.93630	0.06794	86.52440	0.08652	67.936	11.66	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	175.00760	0.17501	221.47960	0.22148	175.008	12.08	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	537.32480	0.53732	0.00000	0.00000	537.325	12.29	859,719.68	1,600	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	526.21280	0.52621	459.35140	0.45935	526.213	12.35	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	217.41280	0.21741	269.85140	0.26985	217.413	12.35	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	473.66790	0.47367	412.59520	0.41260	473.668	12.62	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	449.22390	0.44922	390.95730	0.39096	449.224	12.76	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	239.82620	0.23983	213.10660	0.21311	239.826	15.09	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	192.18500	0.19218	172.13750	0.17214	192.185	16.07	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	181.53960	0.18154	163.04090	0.16304	181.540	16.33	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	137.23360	0.13723	124.00950	0.12401	137.234	17.72	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	116.74180	0.11674	106.27580	0.10628	116.742	18.46	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	99.09910	0.09910	90.96940	0.09097	99.099	19.27	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.83510	11.83510	11.71530	11.71530		13.35	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	47.42350	0.04742	60.41190	0.06041	47.424	11.83	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	103.32540	0.10333	130.02780	0.13003	103.325	11.65	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	235.88630	0.23589	211.89820	0.21190	235.886	15.64	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	48.67120	0.04867	42.92150	0.04292	48.671	27.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.89700	11.89700	11.77620	11.77620		13.51	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	59.43840	0.05944	72.95970	0.07296	59.438	11.90	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	118.90800	0.11891	140.76860	0.14077	118.908	11.73	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	252.48780	0.25249	231.62510	0.23163	252.488	16.39	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	62.63200	0.06263	59.79300	0.05979	62.632	27.10	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.95150	11.95150	11.83020	11.83020		13.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	69.49560	0.06950	83.06110	0.08306	69.496	11.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	134.17890	0.13418	157.18560	0.15719	134.179	11.92	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	262.05290	0.26205	242.50160	0.24250	262.053	17.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	72.16220	0.07216	67.18940	0.06719	72.162	26.99	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.97780	11.97780	11.85620	11.85620		13.90	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.98530	11.98530	11.86360	11.86360		13.89	10,894,637.70	909	24,030.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	51.76880	0.05177	57.61860	0.05762	51.769	12.39	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,440.24630	1.44025	1,324.49970	1.32450	1,440.246	12.31	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	104.58300	0.10458	121.90560	0.12191	104.583	11.95	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,093.82490	1.09382	989.84880	0.98985	1,093.825	11.95	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	108.52490	0.10852	126.24880	0.12625	108.525	11.95	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	154.16090	0.15416	176.20520	0.17621	154.161	11.99	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	178.62140	0.17862	206.97720	0.20698	178.621	12.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	255.95720	0.25596	304.55990	0.30456	255.957	12.33	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	274.71850	0.27472	325.26380	0.32526	274.718	12.46	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	520.09610	0.52010	470.42500	0.47042	520.096	13.89	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	379.06160	0.37906	346.93480	0.34693	379.062	15.53	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	277.90590	0.27791	258.16300	0.25816	277.906	17.31	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	233.94780	0.23395	218.22770	0.21823	233.948	18.31	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	178.00320	0.17800	169.11020	0.16911	178.003	20.00	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	158.14510	0.15815	156.16830	0.15617	158.145	20.84	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	150.79430	0.15079	154.65020	0.15465	150.794	21.98	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.01160	12.01160	11.88970	11.88970		13.89	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	78.03080	0.07803	90.55210	0.09055	78.031	11.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	146.80330	0.14680	168.33460	0.16833	146.803	12.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	217.23060	0.21723	257.69160	0.25769	217.231	12.05	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	271.02080	0.27102	252.36150	0.25236	271.021	17.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	195.37670	0.19538	185.27960	0.18528	195.377	19.88	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	82.77520	0.08278	75.50060	0.07550	82.775	26.67	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.06790	12.06790	11.94550	11.94550		14.05	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	87.30540	0.08731	96.93590	0.09694	87.305	12.03	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	157.58080	0.15758	177.95210	0.17795	157.581	12.08	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	279.15080	0.27915	262.13540	0.26214	279.151	18.50	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	97.68110	0.09768	92.88570	0.09289	97.681	26.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.11980	12.11980	11.99690	11.99690		14.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	93.62960	0.09363	103.14130	0.10314	93.630	12.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	163.75500	0.16375	187.62070	0.18762	163.755	12.05	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	289.48240	0.28948	272.56110	0.27256	289.482	19.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	101.39210	0.10139	91.93050	0.09193	101.392	26.62	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.14390	12.14390	12.02080	12.02080		14.34	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.14950	12.14950	12.02630	12.02630		14.34	0.00	0	37,922.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	118.33640	0.11834	138.39360	0.13839	118.336	11.83	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,317.83640	1.31784	1,214.69360	1.21469	1,317.836	11.83	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,278.80440	1.27880	1,177.09770	1.17710	1,278.804	11.87	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,129.62090	1.12962	1,034.09100	1.03409	1,129.621	12.06	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	992.09080	0.99209	903.29740	0.90330	992.091	12.24	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	327.05680	0.32706	379.49280	0.37949	327.057	12.57	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	435.35750	0.43536	405.54260	0.40554	435.358	16.87	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	417.67070	0.41767	389.67490	0.38967	417.671	17.16	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	401.21400	0.40121	374.92470	0.37492	401.214	17.44	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	365.20380	0.36520	341.39770	0.34140	365.204	18.11	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	264.61030	0.26461	250.60860	0.25061	264.610	20.52	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.16800	12.16800	12.04460	12.04460		14.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	98.77220	0.09877	110.30820	0.11031	98.772	12.00	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	167.34340	0.16734	194.36040	0.19436	167.343	11.97	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	297.59670	0.29760	280.56090	0.28056	297.597	19.92	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	100.62180	0.10062	91.74350	0.09174	100.622	26.49	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.32130	12.32130	12.19700	12.19700		14.77	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.32710	12.32710	12.20280	12.20280		14.90	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.49490	12.49490	12.36980	12.36980		15.26	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.50270	12.50270	12.37750	12.37750		15.26	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.68400	12.68400	12.55800	12.55800		15.61	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.69170	12.69170	12.56570	12.56570		15.61	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.85770	12.85770	12.73090	12.73090		15.78	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.86730	12.86730	12.74050	12.74050		15.78	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.64530	11.64530	11.52830	11.52830		12.45	1,513,889.00	130	1,889.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	42,500.32740	0.42500	34,555.28740	0.34555	42,500.327	11.38	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.80880	11.80880	11.68950	11.68950		13.17	165,323.20	14	201.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.98530	11.98530	11.86360	11.86360		13.89	1,258,456.50	105	135.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.14950	12.14950	12.02630	12.02630		14.34	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.67720	17.67720	17.34900	17.34900		12.11	104,984,890.80	5,939	33,732.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	26.19890	0.02620	66.19140	0.06619	26.199	11.09	392,983.50	15,000	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	63.88290	0.06388	145.08360	0.14508	63.883	11.25	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.31	Call	119.75610	0.11976	0.00000	0.00000	119.756	13.39	898,170.75	7,500	0.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	99.09410	0.09909	0.00000	0.00000	99.094	13.62	1,486,411.50	15,000	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	38.41640	0.03842	20.24830	0.02025	38.416	14.59	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	25.11250	0.02511	13.97920	0.01398	25.113	14.99	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	14.32090	0.01432	8.64730	0.00865	14.321	15.89	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.91440	17.91440	17.58080	17.58080		13.48	806,148.00	45	6,350.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.17310	18.17310	17.83410	17.83410		13.84	0.00	0	1,045.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.41810	18.41810	18.07640	18.07640		14.27	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09924	0.09924	0.09757	0.09757		15.22	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10076	0.10076	0.09906	0.09906		14.70	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10243	0.10243	0.10071	0.10071		15.25	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry			13.17150	13.17150	12.91680	12.91680		13.98	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	332.13630	0.33214	150.12440	0.15012	332.136	15.01	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.20760	13.20760	12.95220	12.95220		12.92	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	11.89740	0.01190	6.49160	0.00649	11.897	18.55	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,214.29740	1.21430	1,464.29160	1.46429	1,214.297	18.55	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.25380	13.25380	12.99740	12.99740		13.15	830,284,301.00	62,645	106,796.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	22.68720	0.02269	56.18560	0.05619	22.687	12.55	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	492.88550	0.49289	325.02230	0.32502	492.886	12.64	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	137.47060	0.13747	249.01590	0.24902	137.471	12.83	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	343.93040	0.34393	526.56560	0.52657	343.930	13.72	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	647.21730	0.64722	866.91240	0.86691	647.217	15.22	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	819.60010	0.81960	1,050.56360	1.05056	819.600	16.02	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	837.39930	0.83740	1,069.22340	1.06922	837.399	16.10	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,046.93940	1.04694	1,286.70900	1.28671	1,046.939	17.08	0.00	0	20,000.00

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	15.00	Call	18.41940		0.01842		13.41050	0.01341	18.419	20.00	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	17.28410		0.01728		12.69800	0.01270	17.284	20.18	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	13.52070		0.01352		10.30460	0.01030	13.521	20.90	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	13.04790		0.01305		9.99980	0.01000	13.048	21.01	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	12.59540		0.01260		9.70700	0.00971	12.595	21.12	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	12.44890		0.01245		9.61230	0.00961	12.449	21.16	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	11.88410		0.01188		9.24490	0.00924	11.884	21.30	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	10.14620		0.01015		8.10340	0.00810	10.146	21.80	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.42650		13.42650		13.16700	13.16700		13.62	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	183.95790		0.18396		143.35120	0.14335	183.958	16.60	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.45200		13.45200		13.19180	13.19180		13.63	29,217,744.00	2,172	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	114.18250		0.11418		176.48700	0.17649	114.183	12.31	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	416.46810		0.41647		567.98370	0.56798	416.468	13.52	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	338.24840		0.33825		261.20040	0.26120	338.248	14.62	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	110.79690		0.11080		89.67560	0.08968	110.797	19.27	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.67350		13.67350		13.40920	13.40920		13.81	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.88760		13.88760		13.62030	13.62030		14.19	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	739.98010		0.73998		903.83450	0.90383	739.980	14.19	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	281.12980		0.28113		260.11940	0.26012	281.130	20.27	0.00	0	6,076.00
AlR03/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			576.55000		576.55000		574.43200	574.43200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			585.56200		585.56200		583.41300	583.41300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			461.78200		461.78200		461.98300	461.98300			0.00	0	116.00
AL37	On 07/05/2015	Index Future			469.00000		469.00000		469.20600	469.20600			0.00	0	0.00
AL37	On 06/08/2015	Index Future			476.87800		476.87800		477.00000	477.00000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			558.75800		558.75800		558.58600	558.58600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			567.49200		567.49200		567.31900	567.31900			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			577.02500		577.02500		576.85000	576.85000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			508.79000		508.79000		508.14800	508.14800			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			516.74300		516.74300		516.09300	516.09300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			525.42400		525.42400		524.76900	524.76900			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			534.83200		534.83200		534.17000	534.17000			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.24670		9.24670		9.10510	9.10510		14.67	0.00	0	9,162.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	95.63150		0.09563		144.93580	0.14494	95.631	14.75	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	288.59340		0.28859		385.39520	0.38540	288.593	15.04	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	60.93890		0.06094		37.89460	0.03789	60.939	15.77	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	13.31120		0.01331		8.84220	0.00884	13.311	16.77	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.32210		9.32210		9.17860	9.17860		13.25	0.00	0	10,245.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.40760		9.40760		9.26290	9.26290		12.80	235,190.00	25	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.49020		9.49020		9.34410	9.34410		13.00	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.38270		9.38270		9.27390	9.27390		15.49	1,313,578.00	140	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	9.50460	9.50460	9.39270	9.39270				13.20	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	148.51630	148.51630	113.77200	113.77200					0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	998.26000	998.26000	759.33000	759.33000					0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.98890	12.98890	12.94300	12.94300				15.84	20,080,839.40	1,546	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.21740	13.21740	13.17440	13.17440				15.62	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85580	1.85580	1.83080	1.83080				12.23	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.86590	1.86590	1.84030	1.84030				12.42	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	123.10613	123.10613	123.11218	123.11218					0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.53206	123.53206	123.53861	123.53861					0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.64091	125.64091	125.65000	125.65000					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	8.72861	91.85381	8.75951	91.59645					0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	8.79185	89.50298	8.82362	89.24192					0.00	0	0.00
ES33	On 06/08/2015	Bond Future	8.84391	91.02394	8.87647	90.75959					0.00	0	0.00
ES33	On 05/11/2015	Bond Future	8.88528	88.85005	8.92000	8.92000					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	504.60300	504.60300	504.24200	504.24200					0.00	0	444.00
GOVI	On 07/05/2015	GOVI	512.49100	512.49100	512.12500	512.12500					0.00	0	131.00
GOVI	On 06/08/2015	GOVI	521.09900	521.09900	520.73400	520.73400					0.00	0	0.00
GOVI	On 05/11/2015	GOVI	530.43000	530.43000	530.07000	530.07000					0.00	0	0.00
I2025	On 05/02/2015	Bond Future	117.69243	117.69243	117.69954	117.69954					0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.54282	119.54282	119.55047	119.55047					0.00	0	0.00

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		121.54466	121.54466		121.55000	121.55000			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		124.10280	124.10280		124.11021	124.11021			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		126.05394	126.05394		126.06181	126.06181			0.00	0	0.00
I2038	On 06/08/2015	Bond Future		128.16221	128.16221		128.00000	128.00000			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		126.56248	126.56248		126.56978	126.56978			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		127.18370	127.18370		127.19159	127.19159			0.00	0	0.00
I2046	On 06/08/2015	Bond Future		129.35443	129.35443		129.36000	129.36000			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		134.08365	134.08365		134.09123	134.09123			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future		136.19182	136.19182		136.20010	136.20010			0.00	0	0.00
I2050	On 06/08/2015	Bond Future		137.02951	137.02951		137.00000	137.00000			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		223.27000	223.27000		223.29000	223.29000			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		226.77900	226.77900		226.79900	226.79900			0.00	0	82.00
IGOV	On 06/08/2015	Index Future		230.60600	230.60600		230.63000	230.63000			0.00	0	0.00
IGOV	On 05/11/2015	Index Future		234.75300	234.75300		234.74000	234.74000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		604.81200	604.81200		604.86700	604.86700			0.00	0	159.00
ILBI	On 07/05/2015	Index Future		614.57200	614.57200		614.63100	614.63100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		624.75200	624.75200		624.81000	624.81000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.06000	93.94000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.03000	93.97000		6.02000	93.98000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		5.99000	94.01000		5.97000	94.03000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		5.94000	94.06000		5.91000	94.09000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		5.93000	94.07000		5.90000	94.10000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		5.92000	94.08000		5.90000	94.10000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		5.94000	94.06000		5.91000	94.09000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.01000	93.99000		5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.13000	93.87000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.29000	93.71000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		6.42000	93.58000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		6.52000	93.48000		6.48000	93.52000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12570	0.12570		0.12430	0.12430			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12270	0.12270		0.12310	0.12310			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.05970	0.05970		0.05950	0.05950		21.17	0.00	0	9,605.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.04940	0.04940		0.05690	0.05690			0.00	0	68,489.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.13810	1.13810		1.12740	1.12740			66,009.80	58	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.13910	1.13910		1.12850	1.12850			0.00	0	200.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.14090		1.14090		1.13030	1.13030			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14310		1.14310		1.13250	1.13250			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			7.19447		127.52840		7.20491	127.43198		7.18	697,070,234.40	5,466	35,347.00
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			7.22521		129.52281		7.23598	129.42523		7.44	15,542,737.20	120	2,769.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,144.00000		1.14400	1,186.37000	1.18637		1,144.000	7.42	0.00	0	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	415.66000		0.41566	436.96000	0.43696		415.660	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.24015		126.42372		7.25112	126.32612		7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	62.45000		0.06245	65.73000	0.06573		62.450	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.23837		128.66977		7.24938	128.57342		7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	144.38000		0.14438	149.63000	0.14963		144.380	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			285.16771		285.16771		285.18485	285.18485			0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.65102		289.65102		289.66944	289.66944			0.00	0	0.00
R197	On 06/08/2015	Bond Future			288.44110		288.44110		288.46000	288.46000			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			235.97411		235.97411		235.98843	235.98843			0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			239.68419		239.68419		239.69950	239.69950			0.00	0	0.00
R202	On 06/08/2015	Bond Future			240.50615		240.50615		240.52000	240.52000			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			6.93447		108.45048		6.92482	108.51109		5.42	0.00	0	8,859.00
R2023	On 07/05/2015	Bond Future			6.95888		106.22301		6.94876	106.28495		5.77	0.00	0	1,410.00
R2023	On 06/08/2015	Bond Future			6.96350		108.02764		6.95270	108.09204		5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	5.56000		0.00556	5.45000	0.00545		5.560	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			6.26782		108.03707		6.22749	108.13504		1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,382.49000		3.38249	3,480.46000	3.48046		3,382.490	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.25995		105.56061		6.21473	105.66050		1.78	0.00	0	2,000.00
R203	On 06/08/2015	Bond Future			6.18211		107.35433		6.13030	107.45728		1.62	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.02392		105.09129		5.96000	5.96000			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

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/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	7.61521		103.61973		7.64074	103.38899			0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future	7.65374		105.24017		7.67999	105.00622			0.00	0	0.00
R2030	On 06/08/2015	Bond Future	7.68039		103.01904		7.70000	7.70000			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	7.80557		107.15940		7.82615	106.96120			0.00	0	15.00
R2032	On 07/05/2015	Bond Future	7.84572		104.68051		7.86685	104.47961			0.00	0	0.00
R2032	On 06/08/2015	Bond Future	7.87388		106.45961		7.89546	106.25674			0.00	0	0.00
R2032	On 05/11/2015	Bond Future	7.88965		104.19263		7.91000	7.91000			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	7.89025		106.54717		7.93083	106.10779			0.00	0	36,014.00
R2037	On 07/05/2015	Bond Future	7.92984		108.21340		7.97147	107.76749			0.00	0	500.00
R2037	On 06/08/2015	Bond Future	7.95944		105.79220		8.00206	105.34007			0.00	0	0.00
R2037	On 05/11/2015	Bond Future	7.97443		107.67239		8.02000	8.02000			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	6.46337		106.28407		6.44347	106.35326		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future	6.47609		107.94621		6.45449	108.01684		2.74	0.00	0	3,760.00
R204	On 06/08/2015	Bond Future	6.44833		105.74229		6.42443	105.81551		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	2.61000	0.00261	2.41000	0.00241	2.610	2.93	0.00	0	699.00
R204	On 05/11/2015	Bond Future	6.37304		107.62066		6.35000	6.35000			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	7.99011		108.76500		8.05074	108.04048			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future	8.02882		110.46594		8.09096	109.73048			403,200,681.00	3,650	3,650.00
R2044	On 06/08/2015	Bond Future	8.05834		107.95767		8.12194	107.21114			0.00	0	0.00
R2044	On 05/11/2015	Bond Future	8.07428		109.87637		8.25000	8.25000			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	7.98011		112.85326		8.04078	112.10087			0.00	0	32,841.00
R2048	On 07/05/2015	Bond Future	8.01505		110.18843		8.07717	109.42471			0.00	0	0.00
R2048	On 06/08/2015	Bond Future	8.04057		112.06041		8.10407	111.28522			0.00	0	0.00
R2048	On 05/11/2015	Bond Future	8.05787		109.61569		8.12000	8.12000			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	6.61907		103.13019		6.61440	103.14987		3.65	0.00	0	35,234.00
R207	On 07/05/2015	Bond Future	6.64125		104.74298		6.63619	104.76335		3.62	0.00	0	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,285.65000	4.28565	4,306.12000	4.30612	4,285.650	3.89	0.00	0	66.00
R207	On 06/08/2015	Bond Future	6.63240		102.87876		6.62666	102.90077		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,297.42000	3.29742	3,318.16000	3.31816	3,297.420	3.79	0.00	0	70.00

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 05/11/2015	Bond Future			6.58507		104.70650		6.57827	104.73136		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,358.58000		3.35858	3,380.62000	3.38062		3,358.580	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			6.74900		102.46026	6.73929	102.50841			4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.77118		100.66326	6.76089	100.71254			4.61	0.00	0	1,295.00
R208	On 06/08/2015	Bond Future			6.76868		102.37396	6.75756	102.42535			4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	3.60000		0.00360	3.53000	0.00353		3.600	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.74023		100.78999	6.72797	100.84467			4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	54.52000		0.05452	53.30000	0.05330		54.520	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			7.82987		86.07451	7.86040	85.80058			11.14	0.00	0	14,609.00
R209	On 07/05/2015	Bond Future			7.86491		84.27317	7.89618	83.99519			12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future			7.88950		85.70534	7.92142	85.42375			11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	39.78000		0.03978	44.71000	0.04471		39.780	12.62	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.90336		84.07752	7.94000	7.94000				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			175.98380		175.98380	175.99457	175.99457				0.00	0	628.00
R210	On 07/05/2015	Bond Future			176.67580		176.67580	176.68728	176.68728				0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.69136		179.69136	179.70000	179.70000				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			130.67504		130.67504	130.73552	130.73552				0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			132.72950		132.72950	132.79137	132.79137				0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.94155		134.94155	135.00000	135.00000				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 05/02/2015	Bond Future			136.39419		136.39419	136.40260	136.40260				0.00	0	1,621.00

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 07/05/2015	Bond Future	138.53858		138.53858		138.54763	138.54763			0.00	0	0.00
R212	On 06/08/2015	Bond Future	140.84454		140.84454		140.85000	140.85000			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	7.66023		97.10627		7.68579	96.88277		9.43	0.00	0	16,582.00
R213	On 07/05/2015	Bond Future	7.69488		95.08109		7.72112	94.85436		10.25	0.00	0	0.00
R213	On 06/08/2015	Bond Future	7.71779		96.69648		7.74462	96.46715		10.02	0.00	0	0.00
R213	On 05/11/2015	Bond Future	7.73072		94.86570		7.75000	7.75000			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	7.88990		87.65168		7.93047	87.26204		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future	7.92312		85.73181		7.96463	85.33636		12.95	0.00	0	0.00
R214	On 06/08/2015	Bond Future	7.94677		87.18834		7.98916	86.78720		12.71	0.00	0	0.00
R214	On 05/11/2015	Bond Future	7.96218		85.44221		8.00000	8.00000			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	20,765.79000	20,765.79000	20,765.79000		20,435.53000	20,435.53000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.88470	4.88470	4.88470		4.85980	4.85980		11.73	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.87820	4.87820	4.87820		4.85000	4.85000		10.33	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.74660	1.74660	1.74660		1.76200	1.76200			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69350	1.69350	1.69350		1.72220	1.72220			0.00	0	0.00

**Total for Derivatives :** **3,126,653,325.49**      **272,596**      **4 136 810.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.57670			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000		103.00384		6.60000	102.98555			0.00	0	1,461,465,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74750			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.63000		109.04184		7.63000	109.01930			10,682,000,000,000.00	1,400,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.30161			0.00	0	1,000,000,000.00
AA07	On 15/04/2021	Spot Bond	8.20500		108.91956		8.20500	108.89550			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.08900		10.00000	105.06200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.45234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.54597			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.49500	100.94450		8.49500	100.92131			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	11.20202		100.00000	11.17488			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	102.09200		10.84000	102.06223			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		6.72000	102.98818		6.72000	102.96941			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.40766			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.02500	107.04568		8.02500	107.02242			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.40000	125.40167		2.40000	271.53803			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49501			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.35873			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.89564			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.93066			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.95388			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.41728			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19378			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.86888			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	91.30056		100.00000	91.07624			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	172.96526		2.14000	172.94511			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.75986		2.76000	163.73810			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.60804		2.17000	174.58756			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.63302		1.82000	186.61289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		7.22125	81.14100		7.22125	81.12550			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.22125	81.14100		7.22125	81.12550			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.83002			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47977			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.33430			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.37000			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	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.61897			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.89000	109.04341		6.89000	109.02301			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29243			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.70000	93.89433		2.70000	107.83300			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45000	102.54889		2.45000	161.79975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.31000	117.85279		2.31000	216.08738			0.00	0	700,000,000.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.53000	98.75511		8.53000	98.73232			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	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.88850			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	103.50000			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	107.21434		9.63000	107.18664			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.70000			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	8.60500	115.06969		8.60500	115.04307			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	7.91000	96.67329		7.91000	96.65269			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	112.49000			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	8.70000	114.30820		8.70000	114.28147			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.07298			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.91131			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.37500		110.55102		7.37500	110.52890			0.00	0	1,631,000,000.00
ABS11	On 09/04/2021	Spot Bond	7.91500		110.20811		7.91500	110.18462		7,915,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.76000		102.42379		6.76000	102.40513			0.00	0	5,525,880,000.00
ABS6	On 01/06/2020	Spot Bond	8.00000		102.18884		8.00000	102.16682			0.00	0	770,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.80000		103.41125		8.80000	103.38665		25,696,000,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.08000		105.91831		7.08000	105.89796			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.29955		2.21000	275.28591			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.87000		126.30385		1.87000	129.10688			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.19000		129.27838		2.19000	131.85973			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00658		100.00000	0.00657			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		87.98571		100.00000	87.77672			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05000		106.50932		11.05000	106.47768			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.94383			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.08580		100.00000	6.07073			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.99151			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.66778			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.27420		100.00000	36.18437			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.89615			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.78371		11.00000	67.76433			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.27420		100.00000	36.18437			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.91004			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99534			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87199			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89770			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90902			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97604			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97604			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97590			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97590			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97617			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.93563			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.69523			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88229			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.90777			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.91801			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.89746			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85142			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.39500	107.24402		8.39500	107.48658			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.01811			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.67079			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.96456			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.46379			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.53251			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.87190			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.87176			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.28798			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.87105			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97644			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43813			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.00534			0.00	0	116,774,900.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.06942			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.87500			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.91623			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77639			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75885			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79289			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.85668			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82063			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77948			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.79083			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.70500		10.23000	103.67642			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.80199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78464		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.48739		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	8.57000	105.50646	8.57000	105.48214		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.85353		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.88728	1.75000	116.98136		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85764		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.79168		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82695		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.85241		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.80149		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.08041		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30601		0.00		0	180,723,000.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.43543		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.79231		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.83950		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.84732		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.83545		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.87902		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.89238		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.12834		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35872		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.89555		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.89555		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.93375		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83205			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94612			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.77957			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93375			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.01416			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.91305			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.89311			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	128.86642			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.79005			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.78110			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77396			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.37117			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79333			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.81543			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.82695			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.78212			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78110			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.86267			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20156			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91457			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.97946			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.50512			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.16213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.26570			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.03375		100.00000	24.97310			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.45193		100.00000	13.41861			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.39693			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.21559			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.23579			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.26269			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.20461			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.16000	101.18831		7.16000	101.16875			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.26028			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.30086			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.94000	105.44447		7.94000	105.42179			0.00	0	2,925,200,000.00
AIR02	On 30/04/2023	Spot Bond	8.70000	120.20422		8.70000	120.17610			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.77000	108.55994		6.77000	108.53998			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.27000	107.84896		8.27000	107.82482			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.35437		100.00000	14.32243			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.08000	109.22246		9.08000	109.19567			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.24145		2.70000	166.21956			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15886			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00129			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67851			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.72882			0.00	320,000,000	160,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85901		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.74636		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76863		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	100.82062		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91627		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26925		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	110.43000		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	94.88000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.19159		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.10142		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.56000	131.05404	2.56000	235.02031		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.69181		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	107.14125		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.34425		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	93.66679		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.43605		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.86176		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.76854		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond	2.57500	164.28918		2.57500	208.12770			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	28.80796		100.00000	28.74385			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.54566		100.00000	17.50221			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.64685		100.00000	17.60315			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.19148		100.00000	17.14891			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.95745			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71986			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.61986			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.04000	108.73205		8.04000	108.70850		3,216,000,000,000.00		400,000,000	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.91992			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.26318			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.67880			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.41258			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.48500	106.32490		8.48500	106.30063		16,970,000,000,000.00		2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.13000	106.74543		7.13000	106.72489			0.00	0	1,149,700,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	53.14001		100.00000	53.00842			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.29901			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	7.97500	107.89864		7.97500	107.87545			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.51665	103.24216		10.51665	102.30117			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.80009	101.37993		10.80009	101.16523			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.78936	101.36525		10.78936	101.16873			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87301			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.78023	101.30648		10.78023	101.17702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08		On 31/12/2017	Spot Bond	10.98856	102.78093	10.98856	102.88540			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89257			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.89257			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.89263			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	10.76665	101.16705	10.76665	101.01997			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	10.76461	102.41037	10.76461	101.35948			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.80009	101.37993	10.80009	101.16523			0.00	0	0.00
BAYA15		On 30/06/2016	Spot Bond	10.53923	102.02693	10.53923	101.66307			0.00	0	0.00
BAYA16		On 30/09/2016	Spot Bond	9.66300	98.12945	9.66300	101.45022			0.00	0	0.00
BAYA17		On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.84961			0.00	0	0.00
BAYA18		On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82975			0.00	0	0.00
BAYA19		On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.82975			0.00	0	0.00
BAYA22		On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00602			0.00	0	0.00
BAYA23		On 30/06/2017	Spot Bond	9.68369	102.46655	9.68369	101.84424			0.00	0	0.00
BAYA24		On 30/06/2017	Spot Bond	10.75000	101.56546	10.75000	101.60129			0.00	0	0.00
BAYA25		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.80673			0.00	0	0.00
BAYA26		On 30/09/2017	Spot Bond	10.67500	75.50779	10.67500	99.78295			0.00	0	0.00
BAYA27		On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00602			0.00	0	0.00
BAYA29		On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.77548			0.00	0	0.00
BAYA30		On 31/12/2015	Spot Bond	9.28000	94.06728	9.28000	100.74176			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.81825			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	10.44500	74.30409	10.44500	99.90533			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79521			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.81441			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.78599			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83372			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83372			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78753			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80671			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.83381			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61508			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65818			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.51665	103.44263		13.51665	102.52025			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.55092	102.44337		14.55092	102.54457			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.38657	102.73669		13.38657	102.03935			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06256			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.06256			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.06256			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.10051			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92926			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.46563		100.00000	26.41542			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.13319		100.00000	20.08334			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.32347		100.00000	18.27809			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.31078		100.00000	11.28278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.32024	100.00000	11.29190				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.67527	100.00000	13.64141				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.84939	100.00000	11.82005				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.19946				0.00	1,400,000,000	700,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.16079				0.00	4,060,000,000	2,030,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.41822				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.44199				0.00	1,500,000,000	750,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.54558	100.00000	8.52442				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.54558	100.00000	8.52442				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	2,000,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.27092	2.11000	179.70038				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.22000		106.06998	7.22000	175.55245				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.22000		107.36903	7.22000	175.74025				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.60500		106.54772	7.60500	106.52588				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	7.04000		102.66423	7.04000	102.64461				1,408,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.00556				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.17052				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.17375				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.18452				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.19528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22510			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	33.50742		100.00000	33.42444			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	99.98063			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98022			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.98008			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97843			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97623			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	20.97152		100.00000	26.15089			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	100.96753			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98584			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.52500	105.77310		7.52500	105.75152			3,010,000,000,000.00	400,000,000	200,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04075			0.00	1,600,000,000	800,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13819			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.04325		100.00000	15.00600			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.86155			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.14500	106.34588		10.14500	104.62697			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	0.01526		100.00000	0.01487			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	58.29830		100.00000	58.18769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.21833			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24693			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.75000	72.09219		7.75000	104.78613		34,100,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.85785			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.62850			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.26375			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.46114			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.25089			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.31270			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.42500			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.89193			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.66221			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	89.84934		100.00000	89.62966			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.02183			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02395			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.12889			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.95381			0.00	0	0.00
BTC007	On 28/01/2015	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	99.93128			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.55731			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.35469			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.65537			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51663			0.00	0	0.00

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	77.00422	100.00000	76.84211				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.24188				0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.20885				0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.15107				0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.00472				0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.79702				0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.69384				0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.65983				0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000	0.00000	96.88762				0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.59094				0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.55098				0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.51534				0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	100.00000	79.17570	100.00000	79.00433				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.63460	100.00000	26.56865				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88837				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.54566				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.67500	112.08416	8.67500	112.05787				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	105.02628				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.57500	104.72862	8.57500	104.70433				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.64000	103.62136	11.64000	103.58898				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	98.29300				0.00	1,000,000,000	500,000,000.00
CBL14	On 01/02/2019	Spot Bond	11.54000	99.97036	11.54000	99.93989				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.61552				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.56500	103.67089	8.56500	103.64688				0.00	0	0.00

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	100.11579			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.54000		103.12381		11.54000	103.09237			11,540,000,000,000.00	1,000,000,000	500,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.42465			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.41149			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.75038			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.23500		98.96089		9.23500	98.93621			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.07000		121.55354		9.07000	121.52392			0.00	0	400,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.35000		115.46818		9.35000	115.43920			0.00	0	200,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.23000		124.06641		8.23000	124.03878			0.00	0	200,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62435			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.87500		105.33948		10.87500	105.30867			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.38384			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.23863			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.16930		10.00000	106.14160			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65995			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.99431			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.03057			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30998			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.43455			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.71685			0.00	0	166,666,700.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.74395			0.00	0	166,666,700.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77532			0.00	0	166,666,700.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.59926				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.57261				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.71345				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.81556				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.87201				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.52497				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.79324	10.11000	100.76578				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.49859				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.44967	2.76000	122.43346				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.62881	3.14000	122.45596				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.45282	8.25000	103.42971				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.89000		129.43325	2.89000	123.54302				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.50715	2.40000	121.70621				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.21489				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.02000		103.22228	8.02000	103.19998				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.19464				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.20123				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.07000		103.30781	8.07000	103.28536				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.07000		103.30781	8.07000	103.28536				0.00	0	0.00

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	8.12000	102.17010		8.12000	102.14776			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89258			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.98100			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59167			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37625			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.46069			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.02720		9.35000	104.00138			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.02720		9.35000	104.00138			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35502			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.35856			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	100.96505			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71962			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74850			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.75002			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71962			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71962			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74689			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.57726			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20022			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67675		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67675		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.67675		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.10523		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.37000	107.75048	8.37000	107.72608		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.74372		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.01086		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16876		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16387		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22564		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.38954		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.62063		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39745		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.27088		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.10231		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.94341		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76606		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79129		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.11458		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.76257		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.99797		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78338		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.05819		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900	10.00000	106.14200		0.00		0	0.00	

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	100.57398			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77500			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63494			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.95119			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59855			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74924			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73502			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.53734			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.21022			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.62543			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.00853			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.49151			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	130.93905			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.82641			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		9.81000	100.55463		9.81000	100.52803			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.33000	102.21020		10.33000	102.18176			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70307			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.94593			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.78511			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06535			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.90256			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.56440		8.80500	102.16539			0.00	0	0.00

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	100.83205		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06468		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	128.67036		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.86971		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.88497		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.94390		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.91321		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26214		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.35257		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.99545		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70307		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	115.83062		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	116.03470		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02226		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09287		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.70707		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.25446		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.03631		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.79995		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.91546		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.02205		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.73916		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68709		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.01940		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.32806			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.26200			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.99121			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.08771			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.75865			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.55261		10.55000	103.73167			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	8.99000		112.15044		8.99000	113.32300			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.84674			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.16415			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.13000		113.60638		11.13000	115.03718			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.77912			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.16000		108.20118		11.16000	108.10544			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.59000		108.00547		9.59000	107.92166			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.77912			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.06883			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.97830			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.83385			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.85134			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.85146			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.73263			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.53000		109.92864		8.53000	109.85257			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.57078			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.91851			0.00	0	0.00

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	103.82009		10.55000	103.79061			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.98186		11.00000	101.33536			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16626			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.93375			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15024			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	10.92000	110.90186		10.92000	110.80419			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.02302			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.85123			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.02433			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.90799			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	100.58077			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78450			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79129			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.83714			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.23402		7.01000	40.84272			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	182.51955			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	7.60500	106.54772		7.60500	149.97096			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.22000	39.72969		7.22000	175.55245			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.22000	40.16458		7.22000	175.74025			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.94555			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.90234			0.00	0	0.00

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	100.40393			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.40393			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.90284			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.84525			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85661			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.39313			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84732			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06535			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.77192			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.83087			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.82572			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.83082			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.55494			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.34423			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	108.96425		8.87000	107.50779			0.00	0	3,278,672,200.00
COJ04	On 05/06/2018	Spot Bond		8.08500	104.00209		8.08500	103.97945		13,097,700,000,000.00	1,620,000,000	6,887,567,900.00	
COJ05	On 05/06/2023	Spot Bond		9.17500	119.25340		9.17500	119.22401			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		7.93000	103.86964		7.93000	103.84745			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		8.74500	113.33416		8.74500	113.30736			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		8.77000	110.30814		8.77000	110.28213			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.14000	102.78506		9.14000	102.75982			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		9.95000	105.11992		9.95000	105.09187			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		9.95000	97.85392		9.95000	97.82782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.33795			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24992			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.17174			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.28905		100.00000	10.26357			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.34087			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.78340			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.85137			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.24108			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.80474		100.00000	9.78047			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.50658		100.00000	12.47561			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.50500	104.52744		10.50500	103.54468			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.73738		100.00000	14.70089			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.23858		100.00000	6.22313			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.49664		100.00000	15.45827			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.06516			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.25000	101.38916		7.25000	101.36921			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.13018			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.98962			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.31359			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.55056		100.00000	65.39176			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06799			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.46023			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	103.38337			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.46784			0.00	0	0.00

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	101.09084			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.48812			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.25065			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94898			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.74008			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.73500		107.47846		7.73500	107.45605			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.87000		112.35782		6.87000	112.33698			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.59000		107.44656		7.59000	107.42481			0.00	0	2,501,700,000.00
DV23	On 27/02/2023	Spot Bond	8.20000		114.70659		8.20000	114.68155			2,945,440,000.00	359,200	1,148,313,800.00
DV24	On 18/02/2024	Spot Bond	8.40000		112.40057		8.40000	112.37544			0.00	0	3,500,000,000.00
DV29	On 18/02/2029	Spot Bond	8.63000		116.35580		8.63000	116.32909			5,178,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.67060			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56900			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83318			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.30797			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87675			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88970			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.47049			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.80093			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04579			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.09000		128.73039		7.09000	128.70602			28,360,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.91866			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		98.43600		2.35000	98.43727			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.00190		1.20000	134.71930		2,880,000,000,000.00	2,400,000,000	1,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.15000		122.88215		2.15000	122.86776			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.08668		2.10000	111.07383			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.80381		2.11000	110.79096			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.07718		2.16000	103.06512			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.82432		2.33000	98.82554			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.63500		108.33999		8.63500	108.31469			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.48500		114.64424		8.48500	114.61793			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.00000		108.89112		9.00000	108.86465			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.45000		99.66428		9.45000	100.51000			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.59000		111.33424		9.59000	108.06550			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50867			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.73846			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.97957			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.84072			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.84712			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.33676			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.85588			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.76404			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		89.07097		100.00000	88.78457			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		103.44080		100.00000	103.16787			0.00	0	0.00

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	10.91000	101.83336		10.91000	101.80425			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.40268			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.86314			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.70600			0.00	0	700,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.02000	101.67183		9.02000	101.64719			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.54548			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.36193			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	101.59895			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	101.69849			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45238			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.51191			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.44047			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.49009			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45967			0.00	700,000,000	350,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.43974			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.78002		6.80000	103.76095		179,520,000,000,000.00	26,400,000,000	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.00000	108.95947		7.00000	108.93888		218,402,539,600,000.00	31,200,362,800	15,329,400,000.00	
ES23	On 25/01/2023	Spot Bond	7.59500	114.34121		7.59500	114.31766		809,326,268,380,000.00	06,560,404,000	68,390,381,000.00	
ES26	On 02/04/2026	Spot Bond	7.97000	101.69391		7.97000	101.67209		193,995,157,434,000.00	24,340,672,200	9,654,200,000.00	
ES33	On 15/09/2033	Spot Bond	8.72000	91.68761		8.75000	91.41565		1,463,747,686,304,000.00	67,860,973,200	87,090,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	8.79000	99.26008		8.79000	99.23664			372,696,000,000,000.00	42,400,000,000	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.52642			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.57474			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.40694			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21739			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67010			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.48245			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.70411			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.18941			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.34615			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13106			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.19606		100.00000	10.17136			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.92319		100.00000	9.89915			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.94301			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.62536			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.05279			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.12591			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.54000	100.78882		8.54000	100.76567			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93857			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93850			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.01640			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.32196			0.00	500,000,000	500,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33128			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.35335			0.00	0	0.00

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		9.23500	106.90360		9.23500	105.17946			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.39000	109.63950		9.39000	109.61186			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.95343			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.19000	130.99639		2.19000	131.85973			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.24000	126.85678		2.24000	274.69003			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.41500	104.08403		2.41500	110.62689			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.43000	102.77524		2.43000	162.15697			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.20000	119.71372		2.20000	219.50010			0.00	0	700,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.16000	108.87549		7.16000	108.85434			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.73200	64.76453		7.73200	64.16228			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.43900	41.53048		9.43900	40.64381			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	40.20985		9.68000	39.31284			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	92.17172		100.00000	91.93955			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	94.04602		100.00000	93.82316			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.59572			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00573			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87205			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95640			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.20039		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.20039		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.93375			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	100.89005			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06313			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	100.91851			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.16101		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97639			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.20193			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16662			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	18.17222		100.09221	18.12718			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.83408			0.00	0	0.00

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	109.67700			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.11850			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.87615			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.93574			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.94605			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86480			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87276			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14138			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85750			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.44221		13.22500	62.41965			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80862			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.80964			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.20085			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.84631			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	95.82100		3.64500	99.11938			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88294			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.88294			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.61196			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70307			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.92779			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83205			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81269			0.00	0	0.00

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	102.19839			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.95101			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.70749			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.17547			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.07365			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.09084			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.86463			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.11240			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80352			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87276			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87276			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.90041			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57685			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.60755			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.73834			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43191			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.92156			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.41323			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72008			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35250			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35342			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.23088			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21065			0.00	0	0.00

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	100.23088			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20984			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.91103			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.01939		8.75000	101.99540			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.81599			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.02215		100.00000	9.99733			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.14974		100.00000	9.12707			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.61634			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.59536		100.00000	1.59141			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.90925			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.37833		100.00000	17.86628			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.83538			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.88206		100.00000	9.85760			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	19.06272		100.00000	19.01655			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.83535			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.53108		100.00000	10.50557			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.83081			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.73777			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.90804			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.79029			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.00000	98.86574		3.00000	125.25729			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.64295			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.62109			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.62109			0.00	0	0.00



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	101.56206			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77711			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93880			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.93369			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.16241			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02115			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.53000	114.42130		3.53000	121.14035			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.95013			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.95938			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	105.64188		3.58000	120.75997			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.56000	103.43291		3.56000	120.91196			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.19000	100.22211		3.19000	125.83587			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.26000	101.30190		3.26000	134.87450			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02390			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.83082			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.94400			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.09598			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05699			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89615			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89514			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36384			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86985			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.34160		100.00000	11.31351			0.00	0	0.00

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		38.02390	100.00000	37.92974				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		82.67739	100.00000	82.43060				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.41176	100.00000	21.35874				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.08580	100.00000	6.07073				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.17032	100.00000	11.14265				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.33000		153.05236	5.33000	153.02128				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.66307				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.04971				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.28737				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.47703				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.06310				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.15759				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.82891				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.06201	2.05800	104.31227				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.24450	2.45000	134.03964				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.16452				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.19946	10.38000	100.17094				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.19946	10.38000	100.17094				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.97535				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.58434	2.59000	108.10311				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.73340	2.51000	210.04647				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.69196	2.56000	108.67813				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.42865				0.00	0	0.00

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	2.53000		210.14319		2.53000	209.45378			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		109.79905		2.50000	109.78525			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		106.97788		2.65000	106.96400			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56042			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	42.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.53091			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.01801		2.75500	105.00503			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.95235		2.66000	205.65078			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.29195		2.71000	204.21063			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.72629		2.43000	96.72067			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.52051		2.74000	203.35248			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.15483		3.03000	100.07575			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.36000		125.76357		2.36000	272.32196			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		126.76525		2.25000	274.49176			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		120.37782		2.97000	260.65563			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.66000		100.56416		2.66000	127.98193			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.03936			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.19000		131.87521		2.19000	127.82790			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23119			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48948			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.86086			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.11685		2.43000	108.10336			0.00	0	0.00

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	24.09132	104.97509	24.02902			0.00		0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	28.06695	101.07593	27.99679			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	20.74363	100.44759	20.69205			0.00		0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	26.45680	100.76967	26.39084			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	119.65634	2.03000	119.64277			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	96.80375	2.36000	111.17534			0.00		0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.70756			0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.39000	96.54302	2.39000	110.87581			0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.48144			0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.45500	124.90610	2.45500	342.67856			0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.69512			0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.36803			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	6.25000	103.61210	6.25000	103.59450			0.00		0	100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	6.97000	104.56882	6.97000	104.54903			0.00		0	0.00	
FRX17	On 15/09/2017	Spot Bond	7.29500	106.03153	7.29500	106.01055			0.00		0	0.00	
FRX18	On 14/04/2018	Spot Bond	7.41000	111.76200	7.41000	111.73966			0.00		0	0.00	
FRX19	On 15/11/2019	Spot Bond	7.83000	106.46805	7.83000	106.44547			0.00		0	1,007,700,000.00	
FRX20	On 01/10/2020	Spot Bond	8.05500	106.00259	8.05500	105.97959			0.00		0	0.00	
FRX23	On 28/02/2023	Spot Bond	8.62000	98.25370	8.62000	98.23079			0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	8.70000	114.87061	8.70000	114.84374			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	9.04000	103.79501	9.04000	106.38346			0.00		0	500,000,000.00	

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		9.46000	104.49745		9.46000	104.47120			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.37500	88.60644		9.37500	88.58415			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.74330			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.75361			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.77933			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.82052			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.85141			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.98507			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.31010			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.36730			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.21565			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.41884			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.47610			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.52381			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.73362			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.50250			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52270			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.32500	105.15349		8.32500	105.12992			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.81644			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	10.11060		100.00000	10.08556			0.00	0	0.00

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		17.54490		100.00000	17.50146			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.05053		100.00000	11.02156			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	100.05935			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.06164			0.00	0	400,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.06449			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.06844			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	102.18989			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.30095			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.86067			0.00	200,000,000	200,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.02643			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.51764			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.75460			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	100.58162			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.36030			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.02590			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.56454		100.00000	10.53895			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41361			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.94363			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	99.92309			0.00	0	0.00

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	99.92211			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.83353			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	106.47993			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	100.21962			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.89065		100.66286		6.89065	100.02982			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	100.22904			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.89214		100.53142		7.89214	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.24115			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.34299		100.54422		8.34299	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25593			0.00	0	53,000,000.00
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	100.22602			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33685			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34803			0.00	0	0.00

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	101.81676			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.16900		10.00000	106.14200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.35500		107.28893		8.35500	107.26506			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.31000		110.86781		7.31000	110.84619		8,625,800,000,000.00	1,180,000,000	854,100,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.06000		128.51798		2.06000	278.28851			0.00	0	8,730,500,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000		131.34353		2.06000	284.40683			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.70500		105.04790		8.70500	105.02358		55,537,900,000,000.00	6,380,000,000	14,514,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	8.70500		105.14496		8.70500	105.12062			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.64697		100.00000	22.59089			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		57.01682		100.00000	56.87563			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.24734		100.00000	27.17988			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.91261		100.00000	24.85225			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		88.30067		100.00000	88.09093			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.16900		10.00000	106.14200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.47833		1.75000	117.46594		50,922,472,300,000.00	29,098,555,600	88,450,400,000.00	
I2038	On 31/01/2038	Spot Bond	1.83000		123.87709		1.83000	123.86377		103,578,971,730,000.00	56,600,531,000	98,515,411,200.00	
I2046	On 31/03/2046	Spot Bond	1.83000		126.33227		1.83000	126.31862		67,434,059,424,000.00	36,849,212,800	72,379,702,500.00	
I2050	On 31/12/2050	Spot Bond	1.87000		133.83981		1.87000	133.82517		4,456,296,768,000.00	2,383,046,400	60,377,053,200.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.10000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.05000		104.34864		7.05000	104.32865			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.20810			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09890			0.00	0	830,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.62000		105.57817		7.62000	105.55635			0.00	0	0.00



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		7.22500	111.36965		7.22500	111.34782			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.44000	104.89643		7.44000	104.87562			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.90428			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.03000	100.91108		2.03000	128.70470			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.26000	103.14972		2.26000	131.27384			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.64017			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.17300			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.34500	106.82384		7.34500	106.80268			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09055			0.00	0	360,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.86507			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.55745			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		7.87000	101.29440		7.87000	101.27292			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.26000	96.25266		8.26000	96.23113			0.00	0	2,492,100,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77142			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.42500	102.15295		7.42500	102.13249			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.31000	103.38471		8.31000	103.34014			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.82215			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	99.92636			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.07638		7.90000	99.05552			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.65000	101.36876		7.65000	101.34808			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.91827			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.48591			0.00	100,000,000	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond	6.99500	106.78122		6.99500	106.76127			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.61000	109.63359		7.61000	109.61133			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.62000	114.74588		8.62000	114.71957			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.58749			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00788			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00715		100.00000	0.00714			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22015			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.14467			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	7.88500	104.33557		7.88500	104.31341			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.33713			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.38201			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.95000	105.60844		8.95000	105.58290			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.40263		5.00000	101.38889			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.40263		5.00000	101.38889			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.98658		5.00000	99.97316			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.40725		5.00000	101.39349			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.52127		4.00000	101.51016			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.14901		4.00000	101.13801			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	42.29074		100.00000	42.18602			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	42.12417		100.00000	42.01986			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	42.12417		100.00000	42.01986			0.00	0	0.00

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	107.72641		9.20000	107.69980			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.72866			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.19696		100.00000	8.17666			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30042			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.37000	103.40664		8.37000	103.38317			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.42746			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	16.09951		100.00000	16.06051			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	82.67739		100.00000	82.43060			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	13.58920		100.00000	13.55555			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	18.20854		100.00000	18.15371			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.22286		100.00000	1.22053			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	8.97390		100.00000	8.95168			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	10.12749		100.00000	10.10155			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	9.86993		100.00000	9.84548			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	28.94761		100.00000	28.87592			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond		100.00000	69.52381		100.00000	69.39163			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond		6.30000	99.94825		6.30000	99.96549			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond		6.30000	99.93101		6.30000	99.86211			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond		6.30000	99.81050		6.30000	99.74176		189,000,000,000,000.00	30,000,000,000	15,000,000,000.00	
INA508	On 17/02/2015	Spot Bond		6.30000	99.69028		6.30000	99.62171			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond		6.40000	99.56356		6.40000	99.49408			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond		6.40000	99.32081		6.40000	99.25167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA515	On 07/04/2015	Spot Bond	6.50000	98.82092		6.50000	98.75140			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000	98.69933		6.50000	98.62999			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.57805		6.50000	98.50887			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75594			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.51665	102.68189		10.51665	101.95269			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.51665	101.43882		10.51665	101.18130			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91198			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.89486			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.11322		6.50000	102.09528			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90835			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.45394			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90583			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.33100			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.87209			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.11746			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.90899			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.45226			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32186			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30712			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31983			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.51425			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.43770			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.97172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25953			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	105.13781			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	102.21799			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		83.14351		100.00000	82.95455			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42079			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.16900		10.00000	106.14200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34725			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.35156			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.13000		103.93965		8.13000	103.91690			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.56988			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.58307			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.59188			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.29700			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.31143			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.75451			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.68500		105.08628		8.68500	105.06161		32,134,500,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.86110			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.91500		107.72157		7.91500	107.69848			0.00	0	1,622,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.51303			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.37851			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.78651			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92780			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23000		101.98417		8.23000	101.96190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	102.45162		0.00		0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.26543		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.35000	96.27497	3.35000	125.78499		0.00		0	0.00	
IV019	On 31/03/2028	Spot Bond	3.61000	142.58543	3.61000	147.96198		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.64954		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.41167		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.26689		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.13581		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.74106		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.75000	97.36639	3.75000	98.20098		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.75000	97.28521	3.75000	104.74277		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.21917		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.89258		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.49000	115.04630	9.49000	115.01684		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.06413		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.71000	141.05599	3.71000	141.03358		0.00		0	0.00	
IVA506	On 05/02/2015	Spot Bond	6.30000	99.89655	6.30000	99.82769		0.00		0	0.00	
IVA507	On 12/02/2015	Spot Bond	6.30000	99.77612	6.30000	99.70743		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.30000	99.65598	6.30000	99.58746		0.00		0	0.00	
IVA509	On 26/02/2015	Spot Bond	6.40000	99.52881	6.40000	99.45938		0.00		0	0.00	
IVA510	On 05/03/2015	Spot Bond	6.40000	99.40737	6.40000	99.33811		0.00		0	0.00	
IVA511	On 12/03/2015	Spot Bond	6.40000	99.28623	6.40000	99.21714		0.00		0	0.00	
IVA515	On 09/04/2015	Spot Bond	6.50000	98.78615	6.50000	98.71668		0.00		0	0.00	
IVA516	On 16/04/2015	Spot Bond	6.50000	98.66465	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
IVA517	On 23/04/2015	Spot Bond		6.50000	98.54345		6.50000	98.47432			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.73921			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44558			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.30504			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49038			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.36167			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.47044			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.22585			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.36804			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37033			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.37491			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.35428			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21827			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87090			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.48962			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.22388			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.21168			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.53002			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38635			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01078			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.80977			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.64791			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.66412			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66412			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.21000	104.32005		8.21000	104.29686			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.02072		100.00000	11.99382			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.19969		100.00000	10.17444			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.20399			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.30500	105.31041		8.30500	105.28674			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55032			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.88201			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.28187			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00823			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.12219			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.03000	102.25472		7.03000	102.23531			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.83319			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.51776			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.24652			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	98.03340		100.00000	97.77473			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		100.00000	5.40879		100.00000	0.00000		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.97989			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07954			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	38.83165		100.00000	38.73758			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.68764			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	90.17028		100.00000	89.95195			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.97421			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.00962			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.14645			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	51.20000		100.00000	63.84496			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.61311			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.90329			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		7.60000	150.99863		7.60000	150.96753			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.74038			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.74724			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.88514			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20141			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.75953			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.68550			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.26000	103.02553		9.26000	102.99977			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.92174			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.02500	102.73709		8.02500	102.71513			0.00	0	3,605,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.07500	77.78757		8.07500	101.26194			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		8.44000	107.35846		8.44000	107.33434			0.00	0	752,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.13563			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.37026			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.55000	102.32365		9.55000	102.29743		19,864,000,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.49183			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.93547			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.49516			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.63099			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.89457			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35626			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87902			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.45128			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.91486			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32380			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85135			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.51970			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.74535			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.76566			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.79521			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.33005			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72532			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.41272			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.81693			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.18437			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.51314			0.00	0	440,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26505			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30453			0.00	200,000,000	200,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86253			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.80253			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.79785			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.96674			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	97.98564		100.00000	97.72779			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.09477		100.00000	36.00539			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.58235		100.00000	20.53138			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.37565		100.00000	15.33757			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	15.45914		100.00000	15.42087			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	18.53735		100.00000	18.49245			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.87000	106.71601		7.87000	106.69339			0.00	0	601,600,000.00
MBSA02	On 15/04/2019	Spot Bond		7.89000	106.17075		7.89000	106.14818			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96760			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.36405			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.50818			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.52967			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.16000	104.96817		7.16000	104.94788			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.86000	105.55718		7.86000	105.53471			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.56000	108.14281		8.56000	108.11777			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.74843			0.00	0	0.00

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	100.77419			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.60500		107.39501		8.60500	107.36962			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20000		103.97959		7.20000	103.95927			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32124			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.08500		102.91418		8.08500	102.89178			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.89686			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.43500		115.35165		8.43500	111.38447		6,748,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.36207			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.79828		100.00000	23.73935			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44816			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.78500		102.87109		7.78500	102.84950			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.15000		101.42173		7.15000	101.40248			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.77500		105.63635		7.77500	105.61409			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.33978		100.89771	7.32185			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.43466		100.61875	7.41655			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	101.55013			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.67487			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.82013			0.00	0	0.00

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	0.71151	100.00000	0.70978					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.71151	100.00000	0.70978					0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.98500	103.19772	7.98500	103.17540					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	99.15476	7.59000	99.13436					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.13000	105.14129	8.13000	105.11815					0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	7.88500	110.58895	7.88500	110.56533					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.37598					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.32000	112.45278	8.32000	112.42746					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.45662					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.24000	106.04254	8.24000	105.97662					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.37083					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.52769					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21735					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.29754					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58512					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.61137					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.62739					0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.53720					0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.02000	106.08673	7.02000	106.06652					0.00	0	801,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.85139					0.00	0	1,247,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.69000	118.60483	7.69000	118.58011					0.00	0	2,856,400,000.00
NBK4	On 28/10/2024	Spot Bond	8.71500	44.30483	8.71500	44.29469					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95000	103.28632	6.95000	103.26695					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	100.33149			0.00	0	200,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.23288			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.23000	105.61677		7.23000	105.59605			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75347			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.53556			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95463			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50326			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32288			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.29008			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.36394			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.20525			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	100.01360			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	90.75175			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.55549			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.60526			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.80765			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76646			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.17081			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74119			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72292			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72241			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.98153			0.00	0	0.00

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	100.83205			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	7.88500	120.42986		7.88500	121.61857			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.82695			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	7.92000	119.04662		7.92000	120.82398			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.83205			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74844			0.00	0	0.00
NCLN89		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.78798			0.00	0	0.00
NCLN90		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.84019			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85037			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.74000	105.59395		7.74000	105.57180			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.02271			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.03203			0.00	0	200,000,000.00
NED15		On 08/04/2024	Spot Bond	9.07500	110.87389		9.07500	111.86907		2,087,250,000,000.00	230,000,000	230,000,000	230,000,000.00
NED16		On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.35462			0.00	190,000,000	190,000,000.00
NED17		On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.36326			0.00	0	0.00
NED18		On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.33935			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42833			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	9.44500	120.47922		9.44500	120.44851			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	101.76392			0.00	0	0.00
NHM001/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.26000	168.90955		2.26000	168.88930			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.61000	95.37698		2.61000	137.66334			0.00	0	0.00

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	7.66000	107.60492		7.66000	107.58258			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93182			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.28500	110.76834		8.28500	111.09126			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.33549			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.35348			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.26349			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.30853			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.28153			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.48500	110.76289		8.48500	113.58850			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30859			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.33553			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.31754			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.68500	110.75774		8.68500	111.07233			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.37162			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.35353			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.36254			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.69517			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.58554			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.38953			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.61500	117.18646		7.61500	117.16240			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.33500	125.07136		8.33500	125.04315			0.00	0	2,300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500	172.68539		2.15500	172.66521			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.04000	127.07991		9.04000	127.04904		45,561,600,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.51080			0.00	0	0.00



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	100.33209			0.00	40,000,000	20,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83818			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.08224			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.31648			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49831			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.86306			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.53418		100.00000	18.48928			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	55.75258		100.00000	55.61452			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04000	103.63989		7.04000	103.62020			92,364,800,000,000.00	13,120,000,000	14,432,842,600.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.43656			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.81000	104.49897		8.81000	103.30731			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.52672			0.00	1,000,000,000	500,000,000.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11192			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.00423			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.16904			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.79566			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78695			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.12029			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.53000	106.93496		8.53000	107.19838			0.00	0	0.00

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	100.03583				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.03689				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.03736				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.03841				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.04292				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	100.04397				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.97922				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.02000	47.17175	7.02000	47.16281				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05000	109.56896	6.05000	109.55093		5,093,011,000,000,000.00		41,820,000,000	26,306,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.02000	96.38062	6.02000	96.36483				0.00	0	5,000,000,000.00
R159	On 15/09/2016	Spot Bond	6.12000	116.32012	6.12000	116.30076		5,245,579,923,912,000.00		57,120,902,600	52,696,637,100.00	
R159P	On 15/09/2016	Spot Bond	5.95000	90.93050	5.95000	90.91577		14,875,000,000,000.00		2,500,000,000	2,500,000,000.00	
R186	On 21/12/2026	Spot Bond	7.19000	127.29769	7.20000	127.18040		3,589,112,481,519,000.00		80,822,320,100	65,755,219,400.00	
R187P	On 21/12/2026	Spot Bond	6.94000	44.43336	6.94000	44.42503				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.86000	41.91885	6.86000	41.91108				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	284.64884	1.75000	284.61870		41,709,329,550,000.00		23,833,902,600	20,385,200,000.00	
R202	On 07/12/2033	Spot Bond	1.71000	235.54469	1.71000	235.52002		221,640,962,922,000.00		29,614,598,200	79,666,128,400.00	
R2023	On 28/02/2023	Spot Bond	6.93000	108.25422	6.92000	108.29688		4,877,539,701,111,000.00		03,829,682,700	22,264,319,800.00	
R203	On 15/09/2017	Spot Bond	6.26500	107.84157	6.22500	107.92156		5,607,961,286,945,500.00		95,125,504,700	35,820,535,100.00	
R2030	On 31/01/2030	Spot Bond	7.63500	103.20590	7.63500	103.18488		0,148,889,107,127,000.00		29,258,560,200	61,683,924,100.00	
R2032	On 31/03/2032	Spot Bond	7.82000	106.77257	7.82000	106.75007		3,956,226,469,224,000.00		05,911,313,200	08,151,700,000.00	
R2037	On 31/01/2037	Spot Bond	7.92500	105.92066	7.92500	105.89829		2,607,362,142,890,000.00		29,004,686,800	42,478,500,000.00	
R204	On 21/12/2018	Spot Bond	6.46000	106.09174	6.44000	106.14330		7,987,418,504,134,000.00		36,442,492,900	06,982,159,000.00	
R2044	On 31/01/2044	Spot Bond	8.04500	107.85032	8.04500	107.82720		3,561,052,289,856,000.00		42,641,676,800	70,235,000,000.00	

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	8.03500	111.90398		8.03500	111.87962			5,555,329,292,357,500.00	91,391,324,500	110,114,413,500.00
R207		On 15/01/2020	Spot Bond	6.61500	102.94356		6.61000	102.94625			5,830,981,478,122,500.00	81,478,681,500	94,867,400,000.00
R208		On 31/03/2021	Spot Bond	6.74500	102.27485		6.73500	102.30604			9,412,485,823,699,000.00	95,476,030,200	93,019,767,700.00
R209		On 31/03/2036	Spot Bond	7.82500	85.91880		7.85500	85.63115			7,154,436,216,535,000.00	14,304,947,800	30,562,813,800.00
R210		On 31/03/2028	Spot Bond	1.71000	175.66364		1.71000	175.64524			13,107,874,014,000.00	7,665,423,400	16,988,000,000.00
R211		On 31/01/2017	Spot Bond	1.35000	130.43729		1.33000	130.47599			79,828,222,140,000.00	59,132,016,400	29,351,000,000.00
R212		On 31/01/2022	Spot Bond	1.69000	136.14599		1.69000	136.13187			464,525,494,654,000.00	74,867,156,600	18,697,200,000.00
R213		On 28/02/2031	Spot Bond	7.65500	96.93058		7.68000	96.69147			7,853,781,221,686,000.00	25,967,501,200	04,414,714,700.00
R214		On 28/02/2041	Spot Bond	7.92500	87.10844		7.92500	87.08974			8,627,526,742,730,000.00	88,646,907,600	51,614,668,600.00
R227C		On 15/03/2015	Spot Bond	6.18000	99.26052		6.18000	99.24384			0.00	0	0.00
R228C		On 15/09/2015	Spot Bond	6.02000	96.38062		6.02000	96.36483			0.00	0	0.00
R229C		On 15/03/2016	Spot Bond	5.94000	93.64588		5.94000	93.63074			0.00	0	0.00
R230C		On 15/09/2016	Spot Bond	5.95000	90.93050		5.95000	90.91577			0.00	0	0.00
R327C		On 21/06/2015	Spot Bond	6.09000	97.68557		6.09000	97.66966			0.00	0	0.00
R328C		On 21/12/2015	Spot Bond	5.96000	94.90674		5.96000	94.89143			0.00	0	0.00
R329C		On 21/06/2016	Spot Bond	5.94000	92.18525		5.94000	92.17042			0.00	0	0.00
R330C		On 21/12/2016	Spot Bond	6.00000	89.42778		6.00000	89.41326			0.00	0	0.00
R331C		On 21/06/2017	Spot Bond	6.20000	86.42127		6.20000	86.40678			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	6.25000	83.70538		6.25000	83.69123			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	6.44500	80.65044		6.44500	80.63638			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	6.42500	78.19153		6.42500	78.17795			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	6.40500	75.82229		6.40500	75.80916			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	6.39500	73.50425		6.39500	73.49154			0.00	0	0.00

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		6.57000	70.57897		6.57000	70.56644			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.55000	68.41218		6.55000	68.40007			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		6.65500	65.81386		6.65500	65.80203			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		6.62500	63.82199		6.62500	63.81056			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.59500	61.90839		6.59500	61.89735			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.56500	60.06963		6.56500	60.05897			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.52500	58.34982		6.52500	58.33953			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.48500	56.70125		6.48500	56.69131			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.14000	51.74907		7.14000	51.73910			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.10000	50.15655		7.10000	50.14693			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.06000	48.63185		7.06000	48.62258			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.02000	47.17175		7.02000	47.16281			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		6.98000	45.77322		6.98000	45.76459			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		6.94000	44.43336		6.94000	44.42503			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		6.90000	43.14943		6.90000	43.14139			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		6.86000	41.91885		6.86000	41.91108			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.36142			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.10179			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.80845			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.60919			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.19632			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.63108		100.00000	22.57626			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	13.62293		100.00000	13.58920			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	23.87628		100.00000	23.81716			0.00	0	0.00

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		67.21234	100.00000	67.04951				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.06851	100.00000	30.98982				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.06568	100.00000	16.67518				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.87330	100.00000	8.53400				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.78549	100.00000	13.39114				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.83959	100.00000	11.45025				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.93983	100.00000	9.55949				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.74572				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.03975				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11113				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.33367				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.40227				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.67666				0.00	3,000,000,000	1,500,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.13670				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.24800				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.25232				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.70070				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.29914				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.81683				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.06797				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.17155				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.28746				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.12400				0.00	0	0.00

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	99.92334			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.19397			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	84.73443			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.25319			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.54895			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	85.30602			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.95421			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.90667			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.35147			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	108.20579		12.35000	108.17056			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.85710		100.00000	15.81868			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55384			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80952			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	4.09292		100.00000	4.08278			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	22.20219		100.00000	22.14721			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	40.86077		100.00000	40.76179			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.64826		100.00000	13.63154			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	34.16318		100.00000	34.08043			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	103.21732			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	76.21733			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.03500	112.07384		8.03500	112.04959			0.00	0	845,600,000.00
RW23	On 10/12/2023	Spot Bond	8.17000	109.64672		8.17000	109.62260			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.91000	93.94116		8.91000	111.89335			0.00	0	0.00

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	97.30825			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.32000	107.82882		7.32000	107.80740			16,836,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	102.26335			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.27500	105.00814		8.27500	104.98474			0.00	0	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.05138			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.25446			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.66546			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.01918			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.01820			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.52825			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	100.00000	0.01670		100.00000	0.01666			0.00	0	75,000,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.76000	102.64776		6.76000	102.62914			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.94000	103.84027		7.94000	103.81806			37,635,600,000,000.00	4,740,000,000	4,470,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51000	108.65854		7.51000	108.63642			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.38081		7.96000	108.35745			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30000	108.78861		7.30000	108.76707			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.62500	104.56810		7.62500	104.54648			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44500	108.69877		7.44500	108.67683			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.48000	108.67711		7.48000	108.65507			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.92471			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53258			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.27500	107.02138		7.27500	107.00026			0.00	0	0.00

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	100.54138			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79890			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.70078			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.20500	110.72401		8.20500	110.69955			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.10000	108.69984		9.10000	108.67313			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.66886			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48645			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.57324			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.69899			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.02000	104.67090		8.02000	104.64816			0.00	0	859,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	18.53026		100.00000	18.48947			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.46000	114.89606		8.46000	114.87019			0.00	0	3,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27319			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	7.97000	103.76449		7.97000	103.74221			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.11000	95.12946		9.11000	95.10605			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.94702			0.00	384,000,000	1,534,000,000.00
SBS31	On 27/06/2027	Spot Bond	8.85000	108.24049		8.85000	108.21474			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81534			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.83757			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.00000	110.67681		9.00000	110.64990			27,000,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	100.00000	8.61126		100.00000	8.58993			8,999,000,000,000,000.00	89,990,000,000	47,500,000,000.00
SBS36	On 29/01/2020	Spot Bond	100.00000	1.44473		100.00000	1.44115			3,060,000,000,000,000.00	30,600,000,000	15,300,000,000.00
SBS37	On 29/01/2020	Spot Bond	8.00000	99.92026		8.00000	100.00000			1,944,000,000,000,000.00	43,000,000,000	21,500,000,000.00
SBS38	On 29/01/2025	Spot Bond	8.00000	107.43000		8.00000	100.00000			1,042,400,000,000,000.00	30,300,000,000	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	114.80956	8.00000	100.00000				2,148,800,000,000,000.00	68,600,000,000	34,300,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.43500	102.60037	8.43500	102.57696				0.00	0	203,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.12000	106.48893	7.12000	106.46835				0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.36000	125.76357	2.36000	272.32196				0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.97500	101.01919	1.97500	128.84278				0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.06036	100.00000	19.01209				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	100.33666				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.50508	100.00000	23.44687				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.34591	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.60000	113.48346	2.60000	127.28479				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.11322	6.50000	102.09528				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.25570				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.67742				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.08202				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.25500	101.81939	8.25500	101.79677				9,906,000,000,000.00	1,200,000,000	911,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.85956				0.00	81,640,000	20,410,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59945				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.79073				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.97310	100.00000	24.91261				0.00	0	0.00

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		106.16900		10.00000	106.14200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01867			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		94.71678		100.00000	94.40000			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98886			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.47373		100.00000	35.38588			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.67190		100.00000	31.59347			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.95712		100.00000	31.87798			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.56500		107.62549		8.56500	107.55071			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22868			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.56999			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.37000		107.64938		7.37000	107.62821		31,543,600,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.04000		107.98771		8.04000	105.94273			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond	7.62500		104.56810		7.62500	104.54648		50,172,500,000,000.00	6,580,000,000	3,290,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.42370			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55875			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.89638			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.37822			0.00	700,000,000	350,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.41565			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.73631			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.32500		103.89429		7.32500	103.87376			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24380			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.53865			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.28163			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.28500		101.39077		8.28500	101.36817		3,314,000,000,000.00	400,000,000	925,900,000.00	

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	101.31413			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.71630			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01568			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.34300	94.68923		8.34300	94.66797			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		7.83500	97.02221		7.83500	97.00173			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		7.87000	97.78975		7.87000	97.76890			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92616			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.40500	105.08884		7.40500	105.06773			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.50000	109.38189		2.50000	109.78525			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.39000	102.89688		7.39000	102.87636			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		8.22500	101.44844		8.22500	101.42600			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		8.96000	112.25992		8.96000	112.23290			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.15153			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.03000	85.88090		9.03000	85.85995			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.17664			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.25838			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.26730			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.70395			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.29762			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.79110			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.28105			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.79563		0.00000	99.92735			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	99.18478		100.00000	99.45504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.74144			0.00	15,200,000,000	3,800,000,000.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.67168			0.00	2,000,000,000	500,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.55252			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32673			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.30896			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.18886			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1214	On 28/01/2015	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	99.93096			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.93088			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.65527			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90570			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.65103			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978		6,500,000,000,000,000.00	65,000,000,000	51,900,000,000.00	
SY1221	On 29/04/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51000	108.00404		6.51000	107.98504		6,900,600,000,000.00	1,060,000,000	40,530,000,000.00	
SZ25	On 30/09/2025	Spot Bond	7.81000	111.50379		7.81000	111.48032			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.45313		100.00000	43.34787			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19807			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.92949			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.15778			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23962			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72270			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.75879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.30421			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		100.00000	69.28571		100.00000	69.15881			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		100.00000	37.54000		100.00000	37.44600			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.01753			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.37000	101.89726		7.37000	101.87689			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20488			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.21018			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.25493		7.83000	100.23366			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20196			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22227			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20196			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.20859			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	84.06849		7.16000	100.21399			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.22156			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.22050			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.24582			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24240			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.34504			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.33337			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.20170			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.21018			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.28365		8.73000	100.21267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.20090				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.20859				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.91500	103.41045	7.91500	101.05146				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.20591				0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.21536				0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.22208				0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.21917				0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.22508				0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.24529				0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.24424				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.24233				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.32688				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.32792				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.33228				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	101.38758				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	101.43435				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.20500	104.43260	8.20500	107.42379				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.28390				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	101.34368				0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.11500	104.77439	8.11500	104.62913				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	101.55590				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.42051			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		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	101.70535			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.55696			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		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	102.31082			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.10978			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		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	100.21564			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.94567		101.06155	5.93081			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.49842			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.21159			0.00	360,000,000	180,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21429			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.21159			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.21429			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.21564			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20997			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22913			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.22913			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.22913			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.25069			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.25607			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24934			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.35666			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.36334			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36067			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.18000	104.12700		7.18000	104.10688			0.00	0	1,041,100,000.00
TL20	On 22/02/2020	Spot Bond	8.56000	89.46355		8.56000	89.41374			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.15500	107.15792		7.15500	107.13712		377,784,000,000,000.00	52,800,000,000	29,388,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.41500	113.09067		8.41500	113.06492		361,005,736,707,000.00	42,900,265,800	20,854,700,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.95966		100.00000	0.95729			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.62500	115.69517		8.62500	115.66818		219,075,000,000,000.00	25,400,000,000	11,200,000,000.00	
TN25	On 19/08/2025	Spot Bond	8.88000	108.41485		8.88000	108.38927		303,696,000,000,000.00	34,200,000,000	17,183,344,000.00	
TN27	On 14/11/2027	Spot Bond	8.96000	101.41795		8.96000	101.39340		125,440,000,000,000.00	14,000,000,000	7,990,500,000.00	
TN30	On 09/10/2030	Spot Bond	9.33500	112.72911		9.33500	112.70087		65,345,000,000,000.00	7,000,000,000	8,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	9.83500	111.82054		9.83500	111.79105		1,967,000,000,000.00	200,000,000	10,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.99292			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.37554			0.00	0	5,294,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50953			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.54746			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.55138			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.73865			0.00	0	100,000,000.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	102.12708			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.54945			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54176			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.16900		10.00000	106.14200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49358			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.50331			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33481			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.35577			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.97323		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.97390		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.97421		100.00000	9.94850			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.89373			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.94817			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.97838			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.98442			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.15327			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.52505			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	10.96423		100.00000	10.93767			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.86583			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.37367			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.34750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.10204			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.85179			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.60436			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.86673			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.60398			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.00234			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.80009			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.51163			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.20826			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.93386			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.18563			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.06244			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.87350			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.42436			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.05634			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.43243			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.51141		100.00000	14.47626			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.03014			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.14560			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12798			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11035			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.77658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.79315			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.70377			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.65064			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.24844			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	107.62603			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13970			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.84521			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.13500		116.54083		8.13500	116.51517			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		8.20815		100.00000	8.19154			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.01827		100.00000	8.00203			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.59016			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	100.00000		69.36574		100.00000	69.23869			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.79054			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.78333			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.78310			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64386			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.66069			0.00	300,000,000	300,000,000.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.70552		100.00000	7.68992			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.51564		100.00000	7.50043			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	6.51000		109.60719		6.51000	109.58779		130,200,000,000,000.00	20,000,000,000	10,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.82000	235.50450		1.82000	235.47923			423,332,000,000.00	232,600,000	232,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.37000	102.39141		6.37000	102.37391			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.72500	106.37340		6.72500	106.35397			63,215,000,000,000.00	9,400,000,000	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	6.99500	108.92314		6.99500	108.90246			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.23500	109.23590		7.23500	109.21446			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.27500	110.17124		7.27500	110.14950			39,285,000,000,000.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00000	97.57793		6.00000	97.56228			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93000	95.89639		5.93000	95.88099			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00000	97.56228		6.00000	97.54664			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.38500	74.59641		6.38500	74.58346			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	60.68669		100.00000	60.57155			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.12223		100.00000	32.06128			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.70e+017</b>	<b>12,838,253,000</b>	<b>99 484 536 100.00</b>
<b>Grand Total:</b>										<b>1.70e+017</b>	<b>12,838,525,596</b>	<b>99 488 672 910.00</b>