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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/01/2015

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		11.53260	11.53260		11.56410	11.56410		19.29	31,019,588.70	2,688	0.00
\$ / R	On 30/01/2015	Any day expiry		11.53440	11.53440		11.56410	11.56410		16.69	1,318,603.80	114	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	27.76180	0.02776	39.08640	0.03909	27.762	17.93	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	23.42190	0.02342	33.37870	0.03338	23.422	18.28	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.56310	11.56310		11.59470	11.59470		12.27	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.56480	11.56480		11.57550	11.57550		12.30	7,882,915.50	681	681.00
\$ / R	On 25/02/2015	Any day expiry		11.57910	11.57910		11.61090	11.61090		12.43	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	3.31760	0.00332	5.16450	0.00516	3.318	12.58	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	20.01550	0.02002	21.99010	0.02199	20.015	11.35	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	148.87360	0.14887	165.58460	0.16558	148.874	12.43	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.57660	0.00058	1.15340	0.00115	0.577	28.16	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.58090	11.58090		11.61270	11.61270		12.45	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.58270	11.58270		11.61450	11.61450		12.50	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.60600	11.60600		11.63810	11.63810		12.49	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.61320	11.61320		11.64530	11.64530		12.43	456,096,816.80	39,274	1,206,397.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.27390	0.00127	2.32700	0.00233	1.274	15.65	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.46740	0.00247	4.14160	0.00414	2.467	14.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.29890	0.00430	6.80600	0.00681	4.299	13.72	0.00	0	23,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	7.19510	0.00720	9.19420	0.00919	7.195	12.67	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	8.28020	0.00828	10.01650	0.01002	8.280	12.39	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	9.27860	0.00928	10.75120	0.01075	9.279	12.16	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	9.54880	0.00955	10.94640	0.01095	9.549	12.11	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	12.78180	0.01278	13.20820	0.01321	12.782	11.55	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	630.46030	0.63046	661.48350	0.66148	630.460	10.99	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	17.26030	0.01726	16.18350	0.01618	17.260	10.99	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	424.07200	0.42407	447.49670	0.44750	424.072	11.59	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	74.72770	0.07473	65.09210	0.06509	74.728	11.71	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	90.53620	0.09054	79.95140	0.07995	90.536	11.83	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	108.35550	0.10836	96.83900	0.09684	108.355	11.95	108,355.50	1,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	321.55550	0.32156	342.13900	0.34214	321.555	11.95	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	116.05470	0.11605	104.17050	0.10417	116.055	12.00	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	132.43640	0.13244	119.83350	0.11983	132.436	12.10	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	242.33140	0.24233	260.43780	0.26044	242.331	12.29	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	174.08230	0.17408	159.91940	0.15992	174.082	12.31	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	237.28230	0.23728	255.21940	0.25522	237.282	12.31	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	213.23310	0.21323	230.34460	0.23034	213.233	12.43	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	275.48190	0.27548	255.44880	0.25545	275.482	13.05	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	159.09840	0.15910	170.36700	0.17037	159.098	13.20	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	156.03050	0.15603	167.03940	0.16704	156.030	13.26	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	131.06160	0.13106	139.90010	0.13990	131.062	13.72	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	119.06610	0.11907	126.82570	0.12683	119.066	13.98	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	413.61300	0.41361	389.06760	0.38907	413.613	14.03	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	98.52230	0.09852	104.39470	0.10439	98.522	14.49	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	485.32230	0.48532	459.09470	0.45909	485.322	14.49	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	89.75740	0.08976	94.81360	0.09481	89.757	14.75	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	41.32170	0.04132	41.11950	0.04112	41.322	17.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	928.12170	0.92812	895.81950	0.89582	928.122	17.08	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	36.47340	0.03647	35.71260	0.03571	36.473	17.49	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	34.84220	0.03484	33.90230	0.03390	34.842	17.65	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	23.85140	0.02385	23.65370	0.02365	23.851	18.42	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	13.25950	0.01326	14.73820	0.01474	13.260	18.57	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.17590	0.00118	2.28580	0.00229	1.176	21.08	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.63300	11.63300	11.66530	11.66530		12.71	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	13.26780	0.01327	14.89000	0.01489	13.268	11.88	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	29.03400	0.02903	25.23110	0.02523	29.034	11.09	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	48.05770	0.04806	42.06940	0.04207	48.058	11.33	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	244.48250	0.24448	259.92650	0.25993	244.483	12.60	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	173.00200	0.17300	183.39880	0.18340	173.002	13.50	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.92340	0.00092	3.89510	0.00390	0.923	22.00	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.64200	11.64200	11.67440	11.67440		12.66	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	63.71230	0.06371	57.13970	0.05714	63.712	11.45	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	96.44780	0.09645	99.85640	0.09986	96.448	15.53	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.69200	11.69200	11.72450	11.72450		12.81	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	21.40570	0.02141	21.17060	0.02117	21.406	11.18	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	69.96590	0.06997	65.65560	0.06566	69.966	11.24	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	200.90350	0.20090	209.12700	0.20913	200.903	14.17	0.00	0	250.00

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\$ / R	On 28/04/2015	Any day expiry	15.15	Call	19.68280	0.01968	20.15030	0.02015	19.683	27.38	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.74600	11.74600	11.77880	11.77880		13.11	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	35.29760	0.03530	34.30290	0.03430	35.298	11.51	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	52.03450	0.05203	50.35410	0.05035	52.034	11.44	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	88.55430	0.08855	85.29520	0.08530	88.554	11.35	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	297.72350	0.29772	308.97710	0.30898	297.723	13.73	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	218.50990	0.21851	225.55690	0.22556	218.510	15.01	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	37.48890	0.03749	38.22980	0.03823	37.489	28.09	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.77020	11.77020	11.80320	11.80320		13.12	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.77580	11.77580	11.80880	11.80880		13.32	1,295,338.00	110	98,714.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	35.76430	0.03576	34.92470	0.03492	35.764	11.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	37.73220	0.03773	36.78970	0.03679	37.732	11.68	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	43.04560	0.04305	41.81860	0.04182	43.046	11.66	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	67.44520	0.06745	64.84370	0.06484	67.445	11.58	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	70.72730	0.07073	67.93630	0.06794	70.727	11.57	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	184.41110	0.18441	175.00760	0.17501	184.411	12.09	184,411.10	1,000	3,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	515.62570	0.51563	537.32480	0.53732	515.626	12.34	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	505.00030	0.50500	526.21280	0.52621	505.000	12.40	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	229.20030	0.22920	217.41280	0.21741	229.200	12.40	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	454.90470	0.45490	473.66790	0.47367	454.905	12.71	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	431.69520	0.43170	449.22390	0.44922	431.695	12.86	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	233.07970	0.23308	239.82620	0.23983	233.080	15.32	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	187.74930	0.18775	192.18500	0.19218	187.749	16.33	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	177.58150	0.17758	181.53960	0.18154	177.582	16.60	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	135.23080	0.13523	137.23360	0.13723	135.231	18.01	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	115.35070	0.11535	116.74180	0.11674	115.351	18.76	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	98.20380	0.09820	99.09910	0.09910	98.204	19.58	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.80190	11.80190	11.83510	11.83510		13.32	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	48.79640	0.04880	47.42350	0.04742	48.796	11.71	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	106.45590	0.10646	103.32540	0.10333	106.456	11.52	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	230.02080	0.23002	235.88630	0.23589	230.021	15.87	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	47.85480	0.04785	48.67120	0.04867	47.855	27.83	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.86340	11.86340	11.89700	11.89700		13.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	60.73590	0.06074	59.43840	0.05944	60.736	11.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	121.55220	0.12155	118.90800	0.11891	121.552	11.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	247.15570	0.24716	252.48780	0.25249	247.156	16.59	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	63.24850	0.06325	62.63200	0.06263	63.249	27.43	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.91730	11.91730	11.95150	11.95150		13.67	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	70.71840	0.07072	69.49560	0.06950	70.718	11.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	136.71180	0.13671	134.17890	0.13418	136.712	11.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	257.82810	0.25783	262.05290	0.26205	257.828	17.34	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	68.98860	0.06899	72.16220	0.07216	68.989	27.00	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.94330	11.94330	11.97780	11.97780		13.83	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.95070	11.95070	11.98530	11.98530		13.83	358,521.00	30	24,045.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	51.16010	0.05116	51.76880	0.05177	51.160	12.18	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,404.97050	1.40497	1,440.24630	1.44025	1,404.970	12.09	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	106.38440	0.10638	104.58300	0.10458	106.384	11.81	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,061.10760	1.06111	1,093.82490	1.09382	1,061.108	11.81	0.00	0	33,750.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	110.40760		0.11041		108.52490	0.10852	110.408	11.81	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	157.00970		0.15701		154.16090	0.15416	157.010	11.84	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	181.99750		0.18200		178.62140	0.17862	181.998	11.85	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	266.85740		0.26686		255.95720	0.25596	266.857	12.35	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	286.30890		0.28631		274.71850	0.27472	286.309	12.48	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	505.07960		0.50508		520.09610	0.52010	505.080	14.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	370.64770		0.37065		379.06160	0.37906	370.648	15.70	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	273.94660		0.27395		277.90590	0.27791	273.947	17.53	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	231.30860		0.23131		233.94780	0.23395	231.309	18.54	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	177.55820		0.17756		178.00320	0.17800	177.558	20.28	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	158.46570		0.15847		158.14510	0.15815	158.466	21.14	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	153.71810		0.15372		150.79430	0.15079	153.718	22.40	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.97670		11.97670		12.01160	12.01160		13.98	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	77.65880		0.07766		78.03080	0.07803	77.659	11.74	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	149.87210		0.14987		146.80330	0.14680	149.872	11.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	224.07490		0.22407		217.23060	0.21723	224.075	11.98	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	267.88890		0.26789		271.02080	0.27102	267.889	18.09	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	194.85850		0.19486		195.37670	0.19538	194.858	20.16	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	83.92670		0.08393		82.77520	0.08278	83.927	27.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.03240		12.03240		12.06790	12.06790		14.13	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	86.50650		0.08651		87.30540	0.08731	86.506	11.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	159.91260		0.15991		157.58080	0.15758	159.913	11.93	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	276.88130		0.27688		279.15080	0.27915	276.881	18.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	99.53710		0.09954		97.68110	0.09768	99.537	26.79	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.08380		12.08380		12.11980	12.11980		14.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	94.92750		0.09493		93.62960	0.09363	94.928	11.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	168.08100		0.16808		163.75500	0.16375	168.081	11.96	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	286.57060		0.28657		289.48240	0.28948	286.571	19.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	102.22230		0.10222		101.39210	0.10139	102.222	26.89	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.10770		12.10770		12.14390	12.14390		14.29	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.11310		12.11310		12.14950	12.14950		14.29	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	123.07150		0.12307		118.33640	0.11834	123.071	11.80	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,286.17150		1.28617		1,317.83640	1.31784	1,286.171	11.80	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,247.44310		1.24744		1,278.80440	1.27880	1,247.443	11.85	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,099.54620		1.09955		1,129.62090	1.12962	1,099.546	12.02	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	963.41570		0.96342		992.09080	0.99209	963.416	12.20	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	341.73290		0.34173		327.05680	0.32706	341.733	12.65	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	427.51780		0.42752		435.35750	0.43536	427.518	17.02	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	410.49520		0.41050		417.67070	0.41767	410.495	17.31	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	394.66270		0.39466		401.21400	0.40121	394.663	17.60	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	359.42230		0.35942		365.20380	0.36520	359.422	18.27	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	262.51080		0.26251		264.61030	0.26461	262.511	20.73	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.13150		12.13150		12.16800	12.16800		14.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	102.06410		0.10206		98.77220	0.09877	102.064	11.95	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	173.58000		0.17358		167.34340	0.16734	173.580	11.95	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	293.72960		0.29373		297.59670	0.29760	293.730	20.09	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	100.27730		0.10028		100.62180	0.10062	100.277	26.68	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.28380		12.28380		12.32130	12.32130		14.87	0.00	0	272.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future			12.28960		12.28960		12.32710	12.32710		14.87	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.45710		12.45710		12.49490	12.49490		15.23	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.46480		12.46480		12.50270	12.50270		15.23	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.64570		12.64570		12.68400	12.68400		15.59	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.65340		12.65340		12.69170	12.69170		15.59	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.81900		12.81900		12.85770	12.85770		15.77	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.82860		12.82860		12.86730	12.86730		15.87	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.61320		11.61320		11.64530	11.64530		12.43	569,046.80	49	1,906.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	40,215.48740		0.40215	42,500.32740	0.42500	0.42500	40,215.487	11.66	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.77580		11.77580		11.80880	11.80880		13.32	0.00	0	201.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.95070		11.95070		11.98530	11.98530		13.83	0.00	0	135.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.11310		12.11310		12.14950	12.14950		14.29	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.62120		17.62120		17.67720	17.67720		12.13	9,903,114.40	562	33,509.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	25.60090		0.02560	26.19890	0.02620	0.02620	25.601	10.66	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	69.57800		0.06958	63.88290	0.06388	0.06388	69.578	11.13	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	90.36900		0.09037	99.09410	0.09909	0.09909	90.369	13.90	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	35.82320		0.03582	38.41640	0.03842	0.03842	35.823	14.97	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	23.84730		0.02385	25.11250	0.02511	0.02511	23.847	15.43	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	13.91940		0.01392	14.32090	0.01432	0.01432	13.919	16.38	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.85700		17.85700		17.91440	17.91440		13.43	178,570.00	10	6,360.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.11320		18.11320		18.17310	18.17310		13.91	0.00	0	1,045.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.35520		18.35520		18.41810	18.41810		14.28	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09855		0.09855		0.09924	0.09924		15.79	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10005		0.10005		0.10076	0.10076		15.17	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10170		0.10170		0.10243	0.10243		15.58	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry			13.05730		13.05730		13.17150	13.17150		14.08	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	236.35990		0.23636	332.13630	0.33214	0.33214	236.360	14.80	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.09290		13.09290		13.20760	13.20760		12.73	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	9.40740		0.00941	11.89740	0.01190	0.01190	9.407	19.58	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,326.50740		1.32651	1,214.29740	1.21430	1.21430	1,326.507	19.58	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.13860		13.13860		13.25380	13.25380		12.95	124,619,621.00	9,485	96,046.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	31.10840		0.03111	22.68720	0.02269	0.02269	31.108	12.38	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	406.99520		0.40700	492.88550	0.49289	0.49289	406.995	12.64	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	176.43320		0.17643	137.47060	0.13747	0.13747	176.433	12.80	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	416.24560		0.41625	343.93040	0.34393	0.34393	416.246	13.97	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	740.17220		0.74017	647.21730	0.64722	0.64722	740.172	15.59	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	919.53930		0.91954	819.60010	0.81960	0.81960	919.539	16.50	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	937.85700		0.93786	837.39930	0.83740	0.83740	937.857	16.59	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,152.22590		1.15223	1,046.93940	1.04694	1.04694	1,152.226	17.63	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	15.44310		0.01544	18.41940	0.01842	0.01842	15.443	20.69	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	14.56170		0.01456	17.28410	0.01728	0.01728	14.562	20.88	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	11.62220		0.01162	13.52070	0.01352	0.01352	11.622	21.66	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	11.25050		0.01125	13.04790	0.01305	0.01305	11.250	21.78	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	10.89430		0.01089	12.59540	0.01260	0.01260	10.894	21.90	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	10.77890		0.01078		12.44890	0.01245	10.779	21.93	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	10.33330		0.01033		11.88410	0.01188	10.333	22.09	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	8.95490		0.00895		10.14620	0.01015	8.955	22.64	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.30960			13.30960	13.42650	13.42650		13.24	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	159.91640		0.15992		183.95790	0.18396	159.916	16.81	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.33470			13.33470	13.45200	13.45200		13.41	0.00	0	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	131.26940		0.13127		114.18250	0.11418	131.269	12.04	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	473.29960		0.47330		416.46810	0.41647	473.300	13.57	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	294.67450		0.29467		338.24840	0.33825	294.675	14.76	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	98.41470		0.09841		110.79690	0.11080	98.415	19.54	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.55260			13.55260	13.67350	13.67350		13.71	162,631.20	12	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.76320			13.76320	13.88760	13.88760		14.02	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	810.39680		0.81040		739.98010	0.73998	810.397	14.40	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	262.33990		0.26234		281.12980	0.28113	262.340	20.48	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			583.85900		583.85900		576.55000	576.55000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			592.98000		592.98000		585.56200	585.56200			0.00	0	0.00
AL37	On 05/02/2015	Index Future			462.92000		462.92000		461.78200	461.78200			536,987,200.00	116	4.00
AL37	On 07/05/2015	Index Future			470.15300		470.15300		469.00000	469.00000			545,377,480.00	116	116.00
AL37	On 06/08/2015	Index Future			478.04600		478.04600		476.87800	476.87800			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			562.45800		562.45800		558.75800	558.75800			22,498,320.00	4	2.00
AL7T	On 07/05/2015	Index Future			571.24600		571.24600		567.49200	567.49200			22,849,840.00	4	3.00
AL7T	On 06/08/2015	Index Future			580.83700		580.83700		577.02500	577.02500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			512.45600		512.45600		508.79000	508.79000			307,473,600.00	60	722.00
ALBI	On 07/05/2015	Index Future			520.46200		520.46200		516.74300	516.74300			312,277,200.00	60	48.00
ALBI	On 06/08/2015	Index Future			529.20000		529.20000		525.42400	525.42400			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			538.66600		538.66600		534.83200	534.83200			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.20970		9.20970		9.24670	9.24670		14.85	2,762,910.00	300	9,262.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	106.94320		0.10694		95.63150	0.09563	106.943	14.89	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	313.71180		0.31371		288.59340	0.28859	313.712	15.37	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	55.27950		0.05528		60.93890	0.06094	55.279	16.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	13.18230		0.01318		13.31120	0.01331	13.182	17.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.28480		9.28480		9.32210	9.32210		13.52	0.00	0	10,245.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.36960		9.36960		9.40760	9.40760		12.89	93,696.00	10	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.45030		9.45030		9.49020	9.49020		13.07	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.32300		9.32300		9.38270	9.38270		15.83	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.44400		9.44400		9.50460	9.50460		13.47	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			137.33870		137.33870		148.51630	148.51630			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future			946.23000		946.23000		998.26000	998.26000			0.00	0	30.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 16/03/2015	Foreign Exchange Future		12.85480	12.85480		12.98890	12.98890		15.51	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.08330	13.08330		13.21740	13.21740		15.42	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.84590	1.84590		1.85580	1.85580		12.63	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.85590	1.85590		1.86590	1.86590		12.65	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		122.94349	122.94349		123.10613	123.10613			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.36477	123.36477		123.53206	123.53206			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		125.46838	125.46838		125.64091	125.64091			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		8.60093	92.92914		8.72861	91.85381			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.66062	90.59363		8.79185	89.50298			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		8.70906	92.13145		8.84391	91.02394			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		8.74695	89.97459		8.88528	88.85005			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		507.71600	507.71600		504.60300	504.60300			771,728,320.00	152	292.00
GOVI	On 07/05/2015	GOVI		515.64800	515.64800		512.49100	512.49100			773,472,000.00	150	281.00
GOVI	On 06/08/2015	GOVI		524.30600	524.30600		521.09900	521.09900			0.00	0	0.00
GOVI	On 05/11/2015	GOVI		533.68400	533.68400		530.43000	530.43000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.66451	117.66451		117.69243	117.69243			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.51243	119.51243		119.54282	119.54282			0.00	0	0.00
I2025	On 06/08/2015	Bond Future		121.51151	121.51151		121.54466	121.54466			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		124.07426	124.07426		124.10280	124.10280			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		126.02289	126.02289		126.05394	126.05394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 06/08/2015	Bond Future	128.12810		128.12810		128.16221	128.16221			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	126.53327		126.53327		126.56248	126.56248			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	127.15184		127.15184		127.18370	127.18370			0.00	0	0.00
I2046	On 06/08/2015	Bond Future	129.31966		129.31966		129.35443	129.35443			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	134.05331		134.05331		134.08365	134.08365			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future	136.15870		136.15870		136.19182	136.19182			0.00	0	0.00
I2050	On 06/08/2015	Bond Future	136.99323		136.99323		137.02951	137.02951			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	358.12000		358.12000		223.27000	223.27000			1,998,309,600.00	558	535.00
IGOV	On 07/05/2015	Index Future	363.74400		363.74400		226.77900	226.77900			2,029,691,520.00	558	640.00
IGOV	On 06/08/2015	Index Future	369.88000		369.88000		230.60600	230.60600			0.00	0	0.00
IGOV	On 05/11/2015	Index Future	376.52500		376.52500		234.75300	234.75300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.49800		604.49800		604.81200	604.81200			0.00	0	159.00
ILBI	On 07/05/2015	Index Future	614.25100		614.25100		614.57200	614.57200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	624.42500		624.42500		624.75200	624.75200			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.06000		93.94000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	5.98000		94.02000		6.03000	93.97000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	5.94000		94.06000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	5.89000		94.11000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	5.88000		94.12000		5.93000	94.07000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	5.87000		94.13000		5.92000	94.08000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	5.89000		94.11000		5.94000	94.06000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	5.96000		94.04000		6.01000	93.99000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.08000		93.92000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.24000		93.76000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.37000		93.63000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.47000		93.53000		6.52000	93.48000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12540		0.12540		0.12570	0.12570			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12300		0.12300		0.12270	0.12270			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05930		0.05930		0.05970	0.05970		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04980		0.04980		0.04940	0.04940			179,778.00	3,610	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13130		1.13130		1.13810	1.13810			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.13240		1.13240		1.13910	1.13910			0.00	0	200.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.13400		1.13400		1.14090	1.14090			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.13620		1.13620		1.14310	1.14310			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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/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			7.09295		128.47130		7.19447	127.52840		7.18	1,461,874,922.70	11,379	27,397.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.50	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.53	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.83	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.12033		130.47845		7.22521	129.52281		7.44	2,057,906,113.40	15,772	13,501.00
R186	On 07/05/2015	Bond Future	7.40	Put	974.50000		0.97450		0.00000	0.00000	974.500	7.40	4,239,075.00	4,350	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	846.48000		0.84648	1,144.00000	1.14400		846.480	7.42	3,682,188.00	4,350	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	732.09000		0.73209	0.00000	0.00000		732.090	7.44	9,304,131.81	12,709	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	284.40000		0.28440	415.66000	0.41566		284.400	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.13182		127.39317	7.24015	126.42372			7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	43.03000		0.04303	62.45000	0.06245		43.030	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.12669		129.65279	7.23837	128.66977			7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	108.56000		0.10856	144.38000	0.14438		108.560	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			285.10000		285.10000	285.16771	285.16771				2,851,000.00	10	888.00
R197	On 07/05/2015	Bond Future			289.57756		289.57756	289.65102	289.65102				0.00	0	0.00
R197	On 06/08/2015	Bond Future			288.36081		288.36081	288.44110	288.44110				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			235.91750		235.91750	235.97411	235.97411				0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			239.62227		239.62227	239.68419	239.68419				0.00	0	0.00
R202	On 06/08/2015	Bond Future			240.43890		240.43890	240.50615	240.50615				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			6.84793		108.99562	6.93447	108.45048			5.42	585,524,470.64	5,372	8,859.00
R2023	On 07/05/2015	Bond Future			6.86896		106.77495	6.95888	106.22301			5.77	573,595,031.40	5,372	6,782.00
R2023	On 06/08/2015	Bond Future			6.86997		108.58699	6.96350	108.02764			5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	3.67000		0.00367	5.56000	0.00556		3.670	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			6.21153		108.17385	6.26782	108.03707			1.77	7,572,169.50	70	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,519.27000		3.51927	3,382.49000	3.38249		3,519.270	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.19784		105.69785	6.25995	105.56061			1.78	7,398,849.50	70	2,070.00
R203	On 06/08/2015	Bond Future			6.11288		107.49192	6.18211	107.35433			1.62	0.00	0	0.00
R203	On 05/11/2015	Bond Future			5.94652		105.22825	6.02392	105.09129				0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030		On 05/02/2015	Bond Future	7.48850	104.77564		7.61521	103.61973			0.00	0	6,938.00
R2030		On 07/05/2015	Bond Future	7.52343	106.41257		7.65374	105.24017			0.00	0	0.00
R2030		On 06/08/2015	Bond Future	7.54635	104.20932		7.68039	103.01904			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	7.67372	108.44221		7.80557	107.15940			0.00	0	15.00
R2032		On 07/05/2015	Bond Future	7.71028	105.98171		7.84572	104.68051			0.00	0	0.00
R2032		On 06/08/2015	Bond Future	7.73481	107.78087		7.87388	106.45961			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	7.74709	105.53416		7.88965	104.19263			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	7.76356	107.93713		7.89025	106.54717			0.00	0	36,014.00
R2037		On 07/05/2015	Bond Future	7.79995	109.62348		7.92984	108.21340			0.00	0	500.00
R2037		On 06/08/2015	Bond Future	7.82628	107.22420		7.95944	105.79220			0.00	0	0.00
R2037		On 05/11/2015	Bond Future	7.83828	109.12674		7.97443	107.67239			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	6.40709	106.47990		6.46337	106.28407		2.77	0.00	0	10,492.00
R204		On 07/05/2015	Bond Future	6.41582	108.14342		6.47609	107.94621		2.74	0.00	0	3,760.00
R204		On 06/08/2015	Bond Future	6.38354	105.94092		6.44833	105.74229		2.72	0.00	0	0.00
R204	8.41	On 06/08/2015	Bond Future	Put 1.91000	0.00191		2.61000	0.00261	1.910	2.93	0.00	0	699.00
R204		On 05/11/2015	Bond Future	6.30355	107.81976		6.37304	107.62066			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	7.86347	110.30464		7.99011	108.76500			0.00	0	6,042.00
R2044		On 07/05/2015	Bond Future	7.89914	112.02794		8.02882	110.46594			0.00	0	3,650.00
R2044		On 06/08/2015	Bond Future	7.92557	109.54422		8.05834	107.95767			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	7.93873	111.48789		8.07428	109.87637			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	7.85344	114.45340		7.98011	112.85326			0.00	0	32,841.00
R2048		On 07/05/2015	Bond Future	7.88547	111.81173		8.01505	110.18843			0.00	0	0.00
R2048		On 06/08/2015	Bond Future	7.90806	113.70927		8.04057	112.06041			0.00	0	0.00
R2048		On 05/11/2015	Bond Future	7.92260	111.29067		8.05787	109.61569			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	6.55262	103.41066		6.61907	103.13019		3.65	24,198,094.44	234	35,234.00
R207		On 07/05/2015	Bond Future	6.57098	105.02623		6.64125	104.74298		3.62	16,804,196.80	160	960.00
R207	7.73	On 07/05/2015	Call	4,563.65000	4.56365		4,285.65000	4.28565	4,563.650	3.89	0.00	0	66.00
R207		On 06/08/2015	Bond Future	6.55790	103.16493		6.63240	102.87876		3.60	0.00	0	0.00
R207	7.46	On 06/08/2015	Call	3,548.46000	3.54846		3,297.42000	3.29742	3,548.460	3.79	0.00	0	70.00
R207		On 05/11/2015	Bond Future	6.50637	104.99475		6.58507	104.70650		3.48	0.00	0	0.00
R207	7.43	On 05/11/2015	Call	3,597.73000	3.59773		3,358.58000	3.35858	3,597.730	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

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/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			6.68764		102.76503		6.74900	102.46026		4.43	188,882,125.14	1,838	51,193.00
R208	On 07/05/2015	Bond Future			6.70697		100.97120		6.77118	100.66326		4.61	176,699,600.00	1,750	3,045.00
R208	On 06/08/2015	Bond Future			6.70143		102.68521		6.76868	102.37396		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	2.62000		0.00262		3.60000	0.00360	2.620	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.66997		101.10385		6.74023	100.78999		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	44.65000		0.04465		54.52000	0.05452	44.650	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			7.70326		87.22497		7.82987	86.07451		11.14	2,093,399.28	24	14,585.00
R209	On 07/05/2015	Bond Future			7.73530		85.44020		7.86491	84.27317		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future			7.75688		86.89059		7.88950	85.70534		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	25.50000		0.02550		39.78000	0.03978	25.500	12.62	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.76788		85.28133		7.90336	84.07752			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			175.74550		175.74550		175.98380	175.98380			1,757,455.00	10	618.00
R210	On 07/05/2015	Bond Future			176.43064		176.43064		176.67580	176.67580			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.43860		179.43860		179.69136	179.69136			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			130.63980		130.63980		130.67504	130.67504			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future			132.69149		132.69149		132.72950	132.72950			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.90035		134.90035		134.94155	134.94155			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			136.18726		136.18726		136.39419	136.39419			2,859,932.46	21	1,621.00
R212	On 07/05/2015	Bond Future			138.32607		138.32607		138.53858	138.53858			0.00	0	0.00
R212	On 06/08/2015	Bond Future			140.62583		140.62583		140.84454	140.84454			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 05/02/2015	Bond Future	7.53349		98.22561		7.66023	97.10627		9.43	3,929,024.40	40	16,582.00
R213	On 07/05/2015	Bond Future	7.56481		96.21640		7.69488	95.08109		10.25	3,848,656.00	40	40.00
R213	On 06/08/2015	Bond Future	7.58429		97.84930		7.71779	96.69648		10.02	0.00	0	0.00
R213	On 05/11/2015	Bond Future	7.59391		96.03619		7.73072	94.86570			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	7.76329		88.88627		7.88990	87.65168		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future	7.79366		86.98426		7.92312	85.73181		12.95	205,282,853.60	2,360	2,360.00
R214	On 06/08/2015	Bond Future	7.81443		88.46047		7.94677	87.18834		12.71	0.00	0	0.00
R214	On 05/11/2015	Bond Future	7.82712		86.73437		7.96218	85.44221			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	20,637.96000	20,637.96000			20,765.79000	20,765.79000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.83670	4.83670			4.88470	4.88470		11.49	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.82930	4.82930			4.87820	4.87820		10.58	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.74400	1.74400			1.74660	1.74660			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.69140	1.69140			1.69350	1.69350			0.00	0	0.00

**Total for Derivatives :** **13,297,702,286.87**    **126,644**    **4 141 949.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000			0.00000	100.59466			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.60500	103.05738			6.60500	103.00244			0.00	0	1,461,465,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000			0.00000	100.76790			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.65000	109.03733			7.65000	108.96950			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000			0.00000	100.32213			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.21500	108.94209			8.21500	108.86983			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	105.17100			10.00000	105.08900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000			0.00000	101.47479			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000			0.00000	101.56863			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.51500	100.95057			8.51500	100.88083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		11.28382	100.00000	11.20202				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.18135	10.84000	102.09200				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.72500		103.04377	6.72500	102.98739			26,900,000,000,000.00	4,000,000,000	1,120,000,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.42829				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.06500		107.03224	8.06500	106.96214				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		106.25300	10.00000	106.16900				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.40000		125.42633	2.40000	271.57159				0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.51356				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.37762				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.91618				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.95203				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.97579				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.43493				0.00	2,500,000,000	2,500,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.21295				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.88852				0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		91.98023	100.00000	91.30056				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000		173.01569	2.14000	172.96526				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.81567	2.76000	163.75986				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.65938	2.17000	174.60804				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.68253	1.82000	186.63302				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.26125		81.09705	7.26125	81.05034				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34	On 29/01/2018	Spot Bond	7.26125	81.09705		7.26125	81.05034			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	100.85153			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	100.49960			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.35425			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	100.63887			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500	109.10157		6.89500	109.04030			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31388			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	93.91509		2.70000	107.84711			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000	102.56947		2.45000	161.81997			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.87511		2.31000	216.11354			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	86.85000		0.00		0	0.00	
ABN67	On 28/02/2023	Spot Bond	8.54000	98.76766	8.54000	98.69924		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	107.29749	9.63000	107.21434		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	8.59500	115.23016	8.59500	115.15026		0.00		0	0.00	
ABN80	On 31/03/2021	Spot Bond	7.92000	96.68876	7.92000	96.62689		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	8.69000	114.46826	8.69000	114.38802		0.00		0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	89.14000		0.00		0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.09461		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.93347			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.41500	110.50308		7.41500	110.43643			0.00	0	1,631,000,000.00
ABS11	On 09/04/2021	Spot Bond	7.92500	110.22831		7.92500	110.15772			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.76500	102.47856		6.76500	102.42253			0.00	0	5,525,880,000.00
ABS6	On 01/06/2020	Spot Bond	8.00500	102.23345		8.00500	102.16735			0.00	0	770,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.79000	103.55693		8.79000	103.48313			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.09000	105.96861		7.09000	105.90745			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000	217.36412		2.21000	275.31851			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.89000	126.28889		1.89000	129.07061			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.19000	129.31660		2.19000	131.87519			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00663		100.00000	0.00658			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	88.61871		100.00000	87.98571			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05500	106.60136		11.05500	106.50634			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.97172			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.13124		100.00000	6.08580			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.02009			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.70624			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.54502		100.00000	36.27420			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.92334			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.84188		11.00000	67.78371			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.54502		100.00000	36.27420			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93364			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02121			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89457			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92097			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93259			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.95429			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71699			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90515			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.93131			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.94182			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.92072			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.87346			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.40500	107.27891		8.40500	107.47015			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.09008			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.74275			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.98462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	178.79539				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	178.86515				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.89448				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.89399				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30992				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.89325				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46123				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300	10.00000	106.16900				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.02750				0.00	0	116,774,900.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.08963				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.89767				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.93731				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79644				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.77844				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.81337				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.87886				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.84185				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.79961				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.81126				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.79078	10.23000	103.70500				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.82272				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80491				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.82516				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL167		On 20/06/2019	Spot Bond	8.59000	105.50573	8.59000	105.43261			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87562			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.91762	1.75000	116.99376			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87670			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.81213			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84896			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.87509			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.82280			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.10055			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.32889			0.00	0	180,723,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.45581			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.81338			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.86090			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.86987			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.85707			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.90179			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.91551			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14718			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.37777			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.91877			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.91877			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95861			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.85418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97067			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.80214			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95861			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.03316			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.93673			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.91687			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.85606			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.78695			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80186			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79454			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.39074			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81443			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83651			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84896			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80291			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80186			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.88501			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22497			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93605			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.52878			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.18058			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.28579			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.21657		100.00000	25.03375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.55236	100.00000	13.45193				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.41753				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.23617				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.25840				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.28799				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.22471				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.20000		101.20171	7.20000	101.14272				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.28598				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.33063				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.96000		105.44256	7.96000	105.37437				0.00	0	2,925,200,000.00
AIR02	On 30/04/2023	Spot Bond	8.69000		120.35308	8.69000	120.26873				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.78000		108.60911	6.78000	108.54911				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.28000		107.85470	8.28000	107.78220				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.45063	100.00000	14.35437				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.05500		109.51917	9.05500	109.43882				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.29749	2.70000	166.24145				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.18030				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.02023				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		74.79508	100.00000	74.33809				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.69972				0.00	1,600,000,000	800,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.75167				0.00	0	160,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.87803				0.00	8,000,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.77509				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.78805				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	100.84184				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94420				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.29446				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	103.21479				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.11421				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.09671	2.56000	235.05038				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.82812				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	107.54571				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.36708				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	93.69726				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.62083				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.88407				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.79107				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.34290	2.57500	208.15439				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		29.00115	100.00000	28.80796				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.67664	100.00000	17.54566				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.77860	100.00000	17.64685				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.31983	100.00000	17.19148				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.97710				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.73900				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.64061				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.06000		108.73825	8.06000	108.66745				0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.93992				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.28112				0.00	9,480,000,000	4,740,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.69913				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.43376				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.49500		106.35106	8.49500	106.27816				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.13500		106.80381	7.13500	106.74211			19,020,483,000,000.00	2,665,800,000	2,038,300,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		53.53675	100.00000	53.14001				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	103.32044				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.01500		107.87114	8.01500	107.80131				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.50812		103.34083	10.50812	102.33582				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.79228		101.47492	10.79228	101.19773				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.78016		101.46101	10.78016	101.20195				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.90252				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.77038		101.40252	10.77038	101.21127				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	10.98594		102.87986	10.98594	102.92252				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.92275			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.92275			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.92282			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.75812		101.26585		10.75812	101.05485			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.75414		102.51244		10.75414	101.39543			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.79228		101.47492		10.79228	101.19773			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.53081		102.12456		10.53081	101.69849			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.65673		98.21693		9.65673	101.48231			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87831			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85840			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85840			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	9.67036		102.57422		9.67036	101.88744			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.79000		101.57885		10.79000	101.54675			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83457			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.71500		75.49588		10.71500	99.72096			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	100.80160			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.13922		9.28000	100.76743			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.84649			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.46000		74.33598		10.46000	99.89665			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82264			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.84252			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.84252			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.81310			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.86187			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	100.86187			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81469			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.83391			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.86196			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.63562			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.68021			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.50812		103.56643		13.50812	102.56308			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.54520		102.57381		14.54520	102.59429			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.37714		102.86709		13.37714	102.08653			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.09939			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.09939			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.09939			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.13868			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.96141			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		26.61684		100.00000	26.46563			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.28350		100.00000	20.13319			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.46027		100.00000	18.32347			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.39523		100.00000	11.31078			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.40571		100.00000	11.32024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.77738	100.00000	13.67527		0.00		0	0.00	
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.93786	100.00000	11.84939		0.00		0	0.00	
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.21754		0.00		0	700,000,000.00	
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.18001		0.00		0	2,030,000,000.00	
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.43643		0.00		0	0.00	
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46128		0.00		0	750,000,000.00	
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.60939	100.00000	8.54558		0.00		0	0.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.60939	100.00000	8.54558		0.00		0	0.00	
BCP89U	On 19/02/2015	Spot Bond	100.00000	95.54974	100.00000	94.80519		0.00		0	0.00	
BCP90U	On 05/03/2015	Spot Bond	100.00000	92.17172	100.00000	91.47870		0.00		0	0.00	
BCP91U	On 23/04/2015	Spot Bond	100.00000	82.02247	100.00000	81.47321		0.00		0	0.00	
BD0202	On 31/12/2018	Spot Bond	2.11000	103.28888	2.11000	179.72123		0.00		0	0.00	
BD0205	On 28/04/2028	Spot Bond	7.21000	106.21466	7.21000	175.81097		0.00		0	0.00	
BD0206	On 02/03/2028	Spot Bond	7.21000	107.51388	7.21000	175.99686		0.00		0	0.00	
BD0302	On 18/04/2028	Spot Bond	7.59500	106.69815	7.59500	106.63261		0.00		0	0.00	
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
BEER02	On 28/03/2018	Spot Bond	7.06000	102.66740	7.06000	102.60838		0.00		0	100,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.02446		0.00		0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19095		0.00		0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.19459		0.00		0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.20671		0.00		0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.21882		0.00		0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.25240		0.00		0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	33.75758	100.00000	33.50742		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.99992			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.99981			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.12809		100.00000	20.97152			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.12809		100.00000	20.97152			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	100.98876			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.00748			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.56500		105.75980		7.56500	105.69474			0.00	0	200,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.06362			0.00	0	800,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16326			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.15556		100.00000	15.04325			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.15556		100.00000	15.04325			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.88743			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.15500		106.37020		10.15500	104.61749			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
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		58.63138		100.00000	58.29830			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.23901			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.26705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	7.77000	72.06248		7.77000	104.73261			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87562			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.63770			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28227			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.48255			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.26932			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.33204			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.44602			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.91994			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.70142			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	90.51489		100.00000	89.84934			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.09490			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.09766			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.14742			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.97292			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	99.94846			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.57433			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.37357			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.67260			0.00	3,200,000,000	800,000,000.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.53390			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	77.49469		100.00000	77.00422			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.25872			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.22605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.16839			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.02218			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.81445			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.71126			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.67723			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.90615			0.00	2,000,000,000	2,000,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.60834			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.56843			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.53280			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	100.00000	79.69432		100.00000	79.17570			1,210,000,000,000,000.00	12,100,000,000	12,300,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.83345		100.00000	26.63460			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.90931			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.56739			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.71500	112.09574		8.71500	112.01653			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.04933			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.61500	104.75393		8.61500	104.68073			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.66000	103.66154		11.66000	103.56423			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.32117			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.56000	99.99972		11.56000	99.90764			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.63697			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.60500	103.66036		8.60500	103.58801			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.14569			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.56000	103.14954		11.56000	103.05508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.44316			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.44078			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.77048			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.24500		98.99480		9.24500	98.92068			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.06000		121.70796		9.06000	121.61911			3,261,600,000,000.00	360,000,000	490,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.34000		115.62239		9.34000	115.53543			1,868,000,000,000.00	200,000,000	50,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.22000		124.22600		8.22000	124.14310			2,301,600,000,000.00	280,000,000	70,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.65547			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.91500		105.38933		10.91500	105.29656			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.41012			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.26684			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25250		10.00000	106.16930			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.68687			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.02019			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.10934			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.35327			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.45863			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74092			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76897			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.80143			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.63672			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.60968			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.75259			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.83928			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.89460			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54447			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.87566		10.11000	100.79324			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51952			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.49126		2.76000	122.44967			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		119.67326		3.14000	122.47350			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.52215		8.25000	103.45282			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.89000		129.47905		2.89000	123.55999			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.54717		2.40000	121.72130			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24659			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.03000		103.27346		8.03000	103.20647			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21610			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.22275			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.08000		103.35938		8.08000	103.29192			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.08000		103.35938		8.08000	103.29192			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.13000		102.22017		8.13000	102.15305			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.91572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00648			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61240			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	101.39739			0.00	2,000,000,000	1,000,000,000.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48312			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.10472		9.35000	104.02720			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.10472		9.35000	104.02720			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37622			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.37982			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	100.98397			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73852			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76688			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76838			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73852			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73852			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.76606			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59779			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22115			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69718			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69718			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69718			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.12641			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.39000	107.75301		8.39000	107.67964			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.76455			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03714			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19007			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18504			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24690			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.41081			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.64598			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41849			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.29201			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.12299			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96277			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78541			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81233			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.13557			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.78390			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02239			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80800			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.08039			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59847			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65954			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97588			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.62304			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77359			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.75950			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	102.23361			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	101.85091			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.82000	100.58142		9.82000	100.50155			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.34000	102.24194		10.34000	102.15656			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72647			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.97112			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.80906			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08715			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.92690			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.63834		8.80500	102.18970			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85418			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.08626			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.89285			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.90852			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.96903			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.93688			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29509			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	78.40771			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.02131			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72647			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	100.04453			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.12200			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73061			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28721			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.06326			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.82062			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.93984			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.04412			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.76034			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.70995			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.03883			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.34923			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.01367		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.10982		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.77883		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.61137	10.55000	103.76113		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.00000	112.14004	9.00000	113.28521		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.86865		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.19062		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.14000	113.61444	11.14000	115.01109		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.80668		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.17000	108.23990	11.17000	108.08018		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	9.60000	108.03416	9.60000	107.89434		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.80668		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.09181		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.00440		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.85542		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.87337		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.87350		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75702		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	8.54500	109.93154	8.54500	109.80455		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.60135		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.94296		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.55000	103.90858	10.55000	103.82009		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	104.07418	11.00000	103.98186		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.18615		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.95861			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17081			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		10.93000	110.93831		10.93000	110.77536			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.05028			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.87326			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.09827			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.93153			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	100.60157			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.80476			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.81233			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	100.85941			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.25687		7.01000	40.85031			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	182.97452			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		7.59500	106.69815		7.59500	150.07653			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.21000	39.80156		7.21000	175.81097			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.21000	40.23664		7.21000	175.99686			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.96470			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.92164			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42673			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.42673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.92625				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86713				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87879				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.41600				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86987				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.08715				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.79244				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.85236				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.84708				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.85231				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.57971				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.36782				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	109.04264	8.87000	107.46381				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.12500	103.95316	8.12500	103.88495				0.00	0	6,887,567,900.00
COJ05	On 05/06/2023	Spot Bond	9.18500	119.27769	9.18500	119.18945			1,432,860,000,000.00	156,000,000	20,039,000,000.00	
COJ06	On 09/12/2015	Spot Bond	7.93500	103.93212	7.93500	103.86548				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.75500	113.36507	8.75500	113.28459				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.78000	110.31962	8.78000	110.24152				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.15000	102.80419	9.15000	102.72841				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.94000	105.27760	9.94000	105.19346				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.94000	98.00343	9.94000	97.92510				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.35926				0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27084				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.18965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.36586	100.00000	10.28905				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.36185				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.80422				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.86884				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.26245				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.87794	100.00000	9.80474				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.59995	100.00000	12.50658				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.52000		104.50313	10.52000	103.48979				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.84742	100.00000	14.73738				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.28515	100.00000	6.23858				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.61234	100.00000	15.49664				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.08231				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.29000		101.35459	7.29000	101.29447				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.14783				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.00723				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.33294				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.02927	100.00000	65.55056				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.08865				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.48242				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	103.40248				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.50098				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.11993				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.52535				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.28334				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97425				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.77023				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.74500	107.49415	7.74500	107.42685				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88000	112.40660	6.88000	112.34395				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.59500	107.49035	7.59500	107.42505				38,734,500,000.00	5,100,000	2,501,700,000.00
DV23	On 27/02/2023	Spot Bond	8.21000	114.71971	8.21000	114.64449				145,361,334,000.00	17,705,400	1,154,460,800.00
DV24	On 18/02/2024	Spot Bond	8.41000	112.41026	8.41000	112.33480				0.00	0	3,500,000,000.00
DV29	On 18/02/2029	Spot Bond	8.60500	116.65434	8.60500	116.57424				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.68891				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58727				0.00	4,000,000,000	2,000,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.85194				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.32724				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.89527				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90849				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.48929				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81969				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.06576				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.09500	128.77758	7.09500	128.70400				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.96791				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000	98.47962	2.35000	98.44924				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	1.20000		101.01182		1.20000	134.73152			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16000		122.78078		2.15000	122.88215			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.11881		2.10000	111.08668			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.83595		2.11000	110.80381			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.10740		2.16000	103.07718			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.86785		2.33000	98.83751			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.64500		108.37074		8.64500	108.29476			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.49500		114.67328		8.49500	114.59424			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.99000		109.03519		8.99000	108.95576			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.24000		101.30447		9.24000	101.54047			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.38000		113.14829		9.38000	109.13344			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.52909			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.75780			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.99969			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.86084			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86643			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.35515			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.87412			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.78151			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		89.94137		100.00000	89.07097			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		104.26833		100.00000	103.44080			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91500		101.91879		10.91500	101.83133			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.42786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.93742			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.19184			0.00	0	700,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.04000	101.69183		9.04000	101.61775			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.56750			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.38426			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	101.62069			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	101.72161			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.47260			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53297			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.46052			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.51084			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.47947			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45927			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.83723		6.80000	103.78002			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.02000	108.96238		7.02000	108.90044		289,278,287,064,000.00	41,207,733,200	15,330,200,000.00	
ES23	On 25/01/2023	Spot Bond	7.63000	114.18714		7.63000	114.11631		482,330,136,407,000.00	63,214,958,900	68,396,295,700.00	
ES26	On 02/04/2026	Spot Bond	7.96000	101.83209		7.96000	101.76660		1,213,599,112,000.00	152,462,200	9,708,600,000.00	
ES33	On 15/09/2033	Spot Bond	8.59500	92.80679		8.72000	91.68761		433,367,042,445,000.00	50,420,831,000	87,199,400,000.00	
ES42	On 25/04/2042	Spot Bond	8.75000	99.73304		8.75000	99.66266			0.00	0	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.54786			0.00	100,000,000	50,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.59688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42855			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23798			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69104			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.50415			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.72342			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.20879			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.36584			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.15026			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.28190		100.00000	10.19606			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.00708		100.00000	9.92319			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.96370			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.64889			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.07594			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.15070			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.56000		100.79343		8.56000	100.72383			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.95704			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.95697			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.08780			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.34404			0.00	0	500,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.35397			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.37642			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.24500		106.91132		9.24500	105.15728			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.41000		109.65529		9.41000	109.57221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.97822		0.00		0	0.00	
FRBI22	On 31/01/2022	Spot Bond	2.19000	131.03510	2.19000	131.87519		0.00		0	0.00	
FRBI23	On 07/12/2023	Spot Bond	2.24000	126.88007	2.24000	274.72279		0.00		0	0.00	
FRBI25	On 31/01/2025	Spot Bond	2.41500	104.11671	2.41500	110.64054		0.00		0	0.00	
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.79570	2.43000	162.17714		0.00		0	0.00	
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.73531	2.20000	219.52604		0.00		0	0.00	
FRBN04	On 15/09/2015	Spot Bond	7.16500	108.93592	7.16500	108.87239		0.00		0	0.00	
FRBZ01	On 30/11/2020	Spot Bond	7.73200	64.80419	7.73200	64.17598		0.00		0	0.00	
FRBZ02	On 28/10/2024	Spot Bond	9.43900	41.56128	9.43900	40.65468		0.00		0	0.00	
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.24040	9.68000	39.32358		0.00		0	0.00	
FRC02U	On 02/03/2015	Spot Bond	100.00000	92.87532	100.00000	92.17172		0.00		0	0.00	
FRC03U	On 27/03/2015	Spot Bond	100.00000	94.72099	100.00000	94.04602		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	101.62423		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03186		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89464		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98122		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.26057	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.95861		0.00		0	0.00	
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91374		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09005		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94296			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.20938		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	101.00239			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	101.23401			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19774			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	18.30800		100.09221	18.17222			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85628			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.72395			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.93927			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96002			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	100.97060			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88720			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89599			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17182			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88031			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.50995		13.22500	62.44221			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83012			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83117			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.23216			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86882			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500	95.86065		3.64500	99.13486			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90643			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90643			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.63577			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72647			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.95085			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85418			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83431			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.22521			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.97633			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.72922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.20202			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.09821			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.11993			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.88763			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.14136			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82489			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.89599			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.89599			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.92013			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.59752			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.62936			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75743			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.45166			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.94610			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43307			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.73917			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37227			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37324			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.25282			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.23056			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.25282			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.93308			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		99.90596		8.75000	102.01939			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.83968			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.09698		100.00000	10.02215			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.21805		100.00000	9.14974			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.64426			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.60727		100.00000	1.59536			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.93343			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.53047		100.00000	20.37833			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.85692			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.95584		100.00000	9.88206			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		19.20195		100.00000	19.06272			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.85689			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.60799		100.00000	10.53108			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.85230			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.75811			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.89616			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.90280			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.00000		98.91080		3.00000	125.27471			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.66290			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.64076			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.64076			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.58440			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.79585			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96316			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95792			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.18540			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.04219			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.53000	114.45431		3.53000	121.15891			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.97480			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.98429			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.58000	105.67279		3.58000	120.77863			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.56000	103.46300		3.56000	120.93059			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.21000	100.20986		3.21000	125.80530			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.28000	101.29726		3.28000	134.85073			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.04769			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85231			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.96850			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.12452			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.08449			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.92000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.91896			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.42270			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.88889			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.42627		100.00000	11.34160			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	38.30778		100.00000	38.02390			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	83.42674		100.00000	82.67739			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	21.57162		100.00000	21.41176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.13124	100.00000	6.08580				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.25370	100.00000	11.17032				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.35000		153.13345	5.35000	153.04878				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.67972				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.06865				0.00	10,000,000,000	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.30688				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.49740				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.08299				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.17711				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.84877				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.06909	2.05800	104.32422				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.68683	2.45000	134.05630				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.18423				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.28506	10.38000	100.19946				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.28506	10.38000	100.19946				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.61702	2.59000	108.11694				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.78682	2.51000	210.07303				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.72736	2.56000	108.69195				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.44578				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		209.90236	2.54000	209.18483				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.02597				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond	2.50000		109.83428		2.50000	109.79904			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.01350		2.65000	106.97787			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.57840			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	42.48300			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.54835			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.05483		2.75500	105.01895			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		113.99039		2.66000	205.67764			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.32991		2.71000	204.23757			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.76313		2.43000	96.73264			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.57515		2.74000	203.37948			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.66556		3.03000	100.08975			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.36000		125.78788		2.36000	272.35532			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		126.78862		2.25000	274.52458			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		120.40707		2.97000	260.69187			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.66000		100.58606		2.66000	127.99856			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.01385			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.19000		131.91419		2.19000	127.84289			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25334			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.51094			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.89873			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.15105		2.43000	108.11685			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.27918		104.97509	24.09132			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.27852		101.07593	28.06695			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.89911		100.44759	20.74363			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967		26.65569		100.76967	26.45680			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		119.69016		2.03000	119.65634			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		96.82247		2.36000	111.18888			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.70865			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.56193		2.39000	110.88940			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.50510			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		124.97613		2.45000	342.84478			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.71567			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.38948			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.25500		103.66440		6.25500	103.61150			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.98000		104.61302		6.98000	104.55356			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.33500		105.99921		7.33500	105.93595			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.43000		111.77003		7.43000	111.70285			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.83500		106.51565		7.83500	106.44783			0.00	0	1,007,700,000.00
FRX20	On 01/10/2020	Spot Bond	8.06500		106.02599		8.06500	105.95692			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.63000		98.26698		8.63000	98.19819			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.69000		115.02236		8.69000	114.94174			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.03000		103.91871		9.03000	106.48215			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.43500		104.78138		9.43500	104.70267			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.33500		89.02656		9.33500	88.95964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.76247			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.77305			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.79946			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.84174			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.87344			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.01066			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	101.32879			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.38682			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23544			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.43911			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.49719			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.54559			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.75846			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.52323			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.54201			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.36500	105.14449		8.36500	105.07350			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	101.83390			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	10.18608		100.00000	10.11060			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.67590		100.00000	17.54490			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.13791		100.00000	11.05053			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.07915			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08222			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.08601			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.09128			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	102.20876			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.32143			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.87996			0.00	0	200,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.04710			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.53989			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.77514			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	100.60031			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.38007			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.10025			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.64170		100.00000	10.56454			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.43261			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.96429			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.94243			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.94168			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.85116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	106.49735			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	100.24060			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.96929		100.70335		6.96929	99.93766			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	100.25097			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.97059		100.58006		7.97059	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	100.26430			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.42135		100.59656		8.42135	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	100.28056			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	100.24748			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35989			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.37189			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.83870			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.39500		107.28554		8.39500	107.21364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	7.31500	110.90966		7.31500	110.84401			73,150,000,000,000.00	10,000,000,000	5,854,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000	128.53969		2.06000	278.32031			0.00	0	8,730,500,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	131.36571		2.06000	284.43936			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.67500	105.41230		8.67500	105.33855			5,205,000,000,000.00	600,000,000	14,664,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.67500	105.51537		8.67500	105.44155			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.81604		100.00000	22.64697			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	57.44249		100.00000	57.01682			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.45078		100.00000	27.24734			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.09454		100.00000	24.91261			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	88.93592		100.00000	88.30067			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	117.50884		1.75000	117.47833			4,273,288,950,000.00	2,441,879,400	88,390,400,000.00
I2038	On 31/01/2038	Spot Bond	1.83000	123.91008		1.83000	123.87709			76,442,394,000.00	41,771,800	98,527,297,100.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.36590		1.83000	126.33227			554,706,306,000.00	303,118,200	72,378,261,600.00
I2050	On 31/12/2050	Spot Bond	1.87000	133.87600		1.87000	133.83981			73,536,254,000.00	39,324,200	59,388,715,300.00
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	7.05500	104.40813		7.05500	104.34806			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22691			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.11755			0.00	0	830,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.63000	105.63296		7.63000	105.56743			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.26500	111.32028		7.26500	111.25447			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.45000	104.94447		7.45000	104.88191			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.92355			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.05000		99.65131		2.05000	128.66915			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.26000		103.16883		2.26000	131.28947			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.65850			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.19289			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.38500		106.77359		7.38500	106.70979			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.10908			0.00	0	360,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.88486			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.57669			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.89000		101.29289		7.89000	101.22830			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.26500		96.29775		8.26500	96.23315			0.00	0	2,492,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.79081			0.00	20,000,000,000	5,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.46500		102.10359		7.46500	102.04195			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.31500		103.40946		8.31500	103.34081		182,967,417,500,000.00	22,004,500,000	5,501,500,000.00	
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.84031			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.94489			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.13967		7.90000	99.07638			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.67000		101.37069		7.67000	101.30782			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.93881			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.50477			0.00	0	50,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.03500		106.76525		7.03500	106.70509			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.63000		109.62962		7.63000	109.56271			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.63000		114.75888		8.63000	114.67986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.60708			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07959			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01794			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.01843			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.01879			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00720		100.00000	0.00715			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.23898			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.16442			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		7.89500	104.35619		7.89500	104.28961			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.35764			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.40321			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		8.94000	105.75119		8.94000	105.67456			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.44387		5.00000	101.40263			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.44387		5.00000	101.40263			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.02729		5.00000	99.98658			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.44853		5.00000	101.40725			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.55460		4.00000	101.52127			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.18203		4.00000	101.14901			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	42.60648		100.00000	42.29074			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	42.43866		100.00000	42.12417			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	42.43866		100.00000	42.12417			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.80630		9.20000	107.72641			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.75221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.25815	100.00000	8.19696				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.31778				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.38000		103.47597	8.38000	103.40541				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.45347				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.21708	100.00000	16.09951				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		83.42674	100.00000	82.67739				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.69065	100.00000	13.58920				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.64717	100.00000	18.20854				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.22991	100.00000	1.22286				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.04090	100.00000	8.97390				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.20572	100.00000	10.12749				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.94361	100.00000	9.86993				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.16373	100.00000	28.94761				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		69.92337	100.00000	69.52381				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.87932				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.86211	6.30000	99.75894				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.74176	6.30000	99.63884				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000		99.61573	6.40000	99.51144				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.37273	6.40000	99.26895				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.87312	6.50000	98.76877				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.75140	6.50000	98.64732				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.62999	6.50000	98.52616				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.78138				0.00	49,652,400	49,652,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond	10.50812		102.78005		10.50812	101.98723			1,296,414,800,064.16	123,372,668	61,686,334.00
ING116	On 31/03/2016	Spot Bond	10.50812		101.53583		10.50812	101.21557			1,274,312,587,894.64	121,269,322	60,634,661.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.93567			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91809			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.16706		6.50000	102.11322			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.93253			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	100.92624			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35018			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.89530			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.13786			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.92718			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.47070			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.34006			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.32512			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.33775			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.53315			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.45518			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	97.98842			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.27768			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	105.15712			0.00	400,000,000	400,000,000.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	102.24609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP273U	On 14/04/2015	Spot Bond	100.00000		83.71560		100.00000	83.14351			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44008			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36801			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.37259			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.14000		103.98803		8.14000	103.91968			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59027			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.60395			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.61309			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.31720			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.33266			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.77233			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.69500		105.11163		8.69500	105.03752			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88245			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.95500		107.69433		7.95500	107.62473			0.00	0	1,622,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.53369			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.39982			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.80782			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95191			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		102.04915		8.23500	101.98224			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.47413			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.28951			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.35000		96.30133		3.35000	125.80366			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.64402		3.61000	147.98512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.67292			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.43501			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.24396			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.15922			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.76432			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		97.40751		3.75000	98.21659			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000		97.32630		3.75000	104.75943			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.24382			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.91733			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.51000		115.07601		9.51000	114.98745			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.08953			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000		141.11512		3.71000	141.05599			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000		99.94825		6.30000	99.84490			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000		99.82769		6.30000	99.72460			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000		99.70743		6.30000	99.60458			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000		99.58094		6.40000	99.47673			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000		99.45938		6.40000	99.35541			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000		99.33811		6.40000	99.23440			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.83831		6.50000	98.73404			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.71668		6.50000	98.61267			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000		98.59535		6.50000	98.49159			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.76107			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.32252			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51009			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.38110			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49295			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.24635			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38880			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39123			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39608			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37423			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23912			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01940			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89186			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50977			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.24340			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.23100			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.55139			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40482			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.08339			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01724			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.82923			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66886			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.68561			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.68561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond		8.23000	104.31450		8.23000	104.24480			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.10177		100.00000	12.02072			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.27584		100.00000	10.19969			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.22323			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.31500	105.33056		8.31500	105.25947			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01965			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.57049			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.90133			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.29923			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.08007			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.19432			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.03500	102.30944		7.03500	102.25115			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.85425			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.54001			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.26812			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	98.81767		100.00000	98.03340			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		100.00000	8.56707		100.00000	5.40879			0.00	0	10,000,000,000.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.10104			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	39.11523		100.00000	38.83165			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.70945			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		99.45504	100.00000	98.64865				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		90.83168	100.00000	90.17028				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.99556				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.03176				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.16883				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		51.58225	100.00000	51.20000				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.63804				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.92758				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.59000		151.19862	7.59000	151.10531				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.75903				0.00	4,600,000,000	1,300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.76696				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.90606				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.22105				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.77976				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.70567				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.26500		103.08359	9.26500	103.00624				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.94142				0.00	2,400,000,000	1,200,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.06500		102.71353	8.06500	102.64734				0.00	0	3,605,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.11500		77.74369	8.11500	101.17474				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.44500		107.40866	8.44500	107.33626				0.00	0	752,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.15904				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.40052				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.55500		102.39828	9.55500	102.31953				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.52482				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.96571			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.51653			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.65430			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.91963			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37383			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89630			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.47069			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.92053			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.34114			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.87052			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.53711			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.76393			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.78438			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.82264			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74426			0.00	2,000,000,000	500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.43226			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83576			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.20317			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.53186			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.28295			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.32353			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.87993			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.82080			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.81655			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98597			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	98.76745		100.00000	97.98564			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	36.36425		100.00000	36.09477			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	88.37772		100.00000	87.74038			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.73601		100.00000	20.58235			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.49044		100.00000	15.37565			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	15.57457		100.00000	15.45914			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.89139		100.00000	18.53735			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.89000	106.71176		7.89000	106.64373			0.00	0	601,600,000.00
MBSA02	On 15/04/2019	Spot Bond		7.91000	106.16662		7.91000	106.09876			529,970,000,000.00	67,000,000	67,000,000.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.98658			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.38521			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.52897			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.55135			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.20000	104.96613		7.20000	104.90496			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.88000	105.55624		7.88000	105.48866			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.57000	108.16411		8.57000	108.08892			342,800,000,000.00	40,000,000	10,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76774			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.79418			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		8.61500	107.43200		8.61500	107.35572			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20500	104.03758		7.20500	103.97657			13,836,626,100,000.00	1,920,420,000	3,110,140,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.34228			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.12500	102.89737		8.12500	102.82986			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.91743			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.44500	115.35389		8.44500	111.36054			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	101.38492			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	23.97596		100.00000	23.79828			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.46690			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		7.82500	102.85147		7.82500	102.78642			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.15500	101.47734		7.15500	101.41952			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		7.81500	105.61278		7.81500	105.54570			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.39381		100.89771	7.33978			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.48925		100.61875	7.43466			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	101.57029			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.69670			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.84391			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.71670		100.00000	0.71151			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.71670		100.00000	0.71151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond	7.99500	103.20693		7.99500	103.13990			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	99.21599		7.59000	99.15476			3,909,746,379,000.00	515,118,100	515,118,100.00
NBK11A	On 28/11/2020	Spot Bond	8.13500	105.18741		8.13500	105.11793			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	7.89500	110.60988		7.89500	110.53893			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.39533			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.33000	112.46209		8.33000	112.38605			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.47600			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.25500	106.03700		8.25500	105.92426			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38942			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.54668			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28532			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31592			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60418			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63041			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.64757			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.55724			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.02500	106.14440		7.02500	106.08368			0.00	0	801,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.87050			0.00	1,200,000,000	1,547,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.71000	118.59623		7.71000	118.52189			0.00	0	1,556,400,000.00
NBK4	On 28/10/2024	Spot Bond	9.76500	40.37519		9.76500	40.34428			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95500	103.34342		6.95500	103.28522			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.35142			0.00	0	200,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.25520			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.24000	105.66805		7.24000	105.60578			0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77347			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.55494			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.97307			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52535			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.34493			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.31168			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.38242			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.22574			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	100.08410			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01977			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.77086			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57413			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.62702			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.82853			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.78624			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.19166			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76031			0.00	10,000,000,000	5,000,000,000.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.74214			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.74162			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.85418			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		8.93500	113.27052		8.93500	114.42733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.84896			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	8.97000	111.95200		8.97000	113.41708			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.85418			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.76834			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80789			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.86255			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.87300			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.74500	105.65740		7.74500	105.59089			6,196,000,000,000.00	800,000,000	200,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.09603			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.05625			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.09000	110.83105		9.09000	111.79890			0.00	0	230,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	102.37737			0.00	0	190,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.38716			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.36324			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44619			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.57140		9.44500	120.47922			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	101.78879			0.00	980,000,000	490,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	168.96044		2.26000	168.90955			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000	95.41409		2.61000	137.68919			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.66500	107.64895		7.66500	107.58187			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95015			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.29500	110.79933		8.29500	111.07107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.35593			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.37228			0.00	8,000,000,000	4,000,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.28283			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.32856			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.30114			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.49500		110.79586		8.49500	113.55647			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32862			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.35597			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.33770			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.69500		110.79269		8.69500	111.05378			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39261			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.37425			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.38339			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.72113			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.60983			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.41080			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.63500		117.18730		7.63500	117.11494			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.34500		125.09195		8.34500	125.00723			0.00	0	2,300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		172.73593		2.15500	172.68539			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.09000		126.71405		9.09000	126.62124		1,818,000,000,000.00		200,000,000	2,970,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.53126			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.40034			0.00	0	20,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.85914			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.10239			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.33710			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.52224			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.89374			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.66953		100.00000	18.53418			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		56.16882		100.00000	55.75258			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04500		103.69546		7.04500	103.63630			0.00	0	6,761,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.45912			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.81500		104.54063		8.81500	103.31239			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		32.93273		100.00000	26.15089			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	101.54592			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.13060			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.02322			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.18970			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.81535			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80754			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.13965			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.54500		106.90976		8.54500	107.14715			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00849			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01011			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01245			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.01937			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.02097			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00012			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.01000		47.24823		7.01000	47.22141			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05500		109.62000		6.05500	109.56582		239,293,600,000,000.00	39,520,000,000	08,416,666,600.00	
R158P	On 15/09/2015	Spot Bond	6.03000		96.42226		6.03000	96.37480		42,210,000,000,000.00	7,000,000,000	12,000,000,000.00	
R159	On 15/09/2016	Spot Bond	6.13000		116.36194		6.13000	116.30373		95,848,063,322,000.00	15,635,899,400	78,681,719,900.00	
R159P	On 15/09/2016	Spot Bond	5.96000		90.96044		5.96000	90.91618		104,300,000,000,000.00	17,500,000,000	17,500,000,000.00	
R186	On 21/12/2026	Spot Bond	7.09000		128.30223		7.19000	127.29769		9,650,999,032,764,000.00	61,212,839,600	21,899,589,800.00	
R187P	On 21/12/2026	Spot Bond	6.93000		44.50943		6.93000	44.48445			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.85000		41.99443		6.85000	41.97113			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		284.72275		1.75000	284.64884		1,571,768,800,000.00	898,153,600	21,108,420,900.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.60511		1.71000	235.54469		10,306,426,500,000.00	6,027,150,000	72,866,203,400.00	
R2023	On 28/02/2023	Spot Bond	6.84500		108.85211		6.93000	108.25422		2,619,358,923,873,000.00	82,667,483,400	87,359,101,300.00	
R203	On 15/09/2017	Spot Bond	6.21000		108.03146		6.26500	107.84157		1,882,674,352,467,000.00	03,168,172,700	97,507,779,100.00	
R2030	On 31/01/2030	Spot Bond	7.61000		103.49594		7.61000	103.43224		2,356,105,064,714,000.00	09,606,447,400	43,995,168,800.00	
R2032	On 31/03/2032	Spot Bond	7.80000		107.03298		7.80000	106.96550		600,926,649,960,000.00	77,041,878,200	91,274,953,800.00	
R2037	On 31/01/2037	Spot Bond	7.88500		106.42218		7.88500	106.35436		770,565,733,085,000.00	97,725,521,000	12,200,500,000.00	
R204	On 21/12/2018	Spot Bond	6.40500		106.33974		6.46000	106.09174		2,028,085,565,289,000.00	16,640,993,800	88,811,718,200.00	
R2044	On 31/01/2044	Spot Bond	7.98500		108.63829		7.98500	108.56820		2,771,833,050,000,000.00	47,130,000,000	09,225,000,000.00	
R2048	On 28/02/2048	Spot Bond	7.97500		112.72207		7.97500	112.64905		1,442,892,086,515,000.00	80,926,907,400	00,497,613,500.00	
R207	On 15/01/2020	Spot Bond	6.55000		103.27454		6.61500	102.94356		3,089,127,794,855,000.00	71,622,564,100	63,418,400,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Spot Bond	6.68500	102.62974		6.74500	102.27485			2,572,264,657,070,500.00	84,781,549,300	88,961,316,400.00
R209	On 31/03/2036	Spot Bond	7.70000	87.11012		7.82500	85.91880			1,418,068,360,170,000.00	84,164,722,100	17,984,168,800.00
R210	On 31/03/2028	Spot Bond	1.72000	175.51281		1.71000	175.66364			23,184,985,272,000.00	13,479,642,600	20,007,000,000.00
R211	On 31/01/2017	Spot Bond	1.35000	130.46690		1.35000	130.43729			1,720,112,760,000.00	1,274,157,600	30,610,986,000.00
R212	On 31/01/2022	Spot Bond	1.71000	136.00705		1.69000	136.14599			53,845,182,468,000.00	31,488,410,800	29,647,200,000.00
R213	On 28/02/2031	Spot Bond	7.53000	98.09632		7.65500	96.93058			2,665,690,115,595,000.00	54,009,311,500	05,439,813,500.00
R214	On 28/02/2041	Spot Bond	7.88500	87.54918		7.88500	87.49309			1,382,080,552,775,000.00	75,279,715,000	12,230,468,600.00
R227C	On 15/03/2015	Spot Bond	6.19000	99.30949		6.19000	99.25934			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.03000	96.42226		6.03000	96.37480			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.95000	93.68119		5.95000	93.63568			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.96000	90.96044		5.96000	90.91618			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.10000	97.72973		6.10000	97.68186			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.97000	94.94456		5.97000	94.89854			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.95000	92.21735		5.95000	92.17280			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.01000	89.45502		6.01000	89.41138			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.24000	86.38492		6.24000	86.34118			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.29000	83.65429		6.29000	83.61161			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.46500	80.63976		6.46500	80.59748			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.44500	78.17347		6.44500	78.13261			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.42500	75.79731		6.42500	75.75781			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.41500	73.47285		6.41500	73.43462			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.57500	70.59819		6.57500	70.56056			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.55500	68.42904		6.55500	68.39267			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.66500	65.80873		6.66500	65.77318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond		6.63500	63.81376		6.63500	63.77944			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.60500	61.89726		6.60500	61.86411			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.57500	60.05577		6.57500	60.02376			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.53500	58.33334		6.53500	58.30243			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.49500	56.68230		6.49500	56.65244			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.13000	51.82593		7.13000	51.79601			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.09000	50.23331		7.09000	50.20448			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.05000	48.70849		7.05000	48.68068			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.01000	47.24823		7.01000	47.22141			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		6.97000	45.84951		6.97000	45.82363			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		6.93000	44.50943		6.93000	44.48445			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		6.89000	43.22527		6.89000	43.20115			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		6.85000	41.99443		6.85000	41.97113			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.38466			0.00	1,000,000,000	500,000,000.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.12183			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.83326			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.63249			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.22000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	19.66720		100.00000	22.63108			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	13.72464		100.00000	13.62293			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	24.05455		100.00000	23.87628			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	65.86932		100.00000	67.21234			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	31.30575		100.00000	31.06851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.19061	100.00000	16.06568		0.00		0	0.00	
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.90652	100.00000	7.87330		0.00		0	0.00	
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.88491	100.00000	12.78549		0.00		0	0.00	
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.92388	100.00000	10.83959		0.00		0	0.00	
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.00934	100.00000	8.93983		0.00		0	0.00	
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.76425		0.00		0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.06069		0.00		0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.13068		0.00		0	0.00	
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.35457		0.00		0	0.00	
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.42427		0.00		0	0.00	
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.69502		0.00		0	1,500,000,000.00	
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15419		0.00		0	0.00	
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26720		0.00		0	0.00	
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.27192		0.00		0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.72034		0.00		0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.31965		0.00		0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.83741		0.00		0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.08863		0.00		0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.19212		0.00		0	0.00	
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.30797		0.00		0	0.00	
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.14535		0.00		0	0.00	
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.94250		0.00		0	0.00	
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.21468		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.78394			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	81.29564			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.61188			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.37178			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.98441			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.94411			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.40360			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	108.31154		12.35000	108.20579			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	12.97574		100.00000	15.85710			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.57736			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.83164			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	4.12348		100.00000	4.09292			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	22.36795		100.00000	22.20219			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	51.45739		100.00000	40.86077			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.69856		100.00000	13.64826			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	34.41268		100.00000	34.16318			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	103.26222			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	76.25183			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.04500	112.09566		8.04500	112.02281			0.00	0	845,600,000.00
RW23	On 10/12/2023	Spot Bond		8.18000	109.65363		8.18000	109.58120			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		8.88500	94.19572		8.88500	112.13190			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.29401			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.33000	107.87578		7.33000	107.81144			0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	102.28546			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.31500	104.97715		8.31500	104.90669			0.00	0	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.07219			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.27594			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.68609			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.09449			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.09312			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.55439			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	100.00000	9.53250		100.00000	0.01670			0.00	0	75,000,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.76500	102.70211		6.76500	102.64619			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.96000	103.85116		7.96000	103.78437			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51500	108.72190		7.51500	108.65545			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.45094		7.96000	108.38081			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500	108.85022		7.30500	108.78551			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.66500	104.53892		7.66500	104.47378			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000	108.76159		7.45000	108.69568			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49000	108.73716		7.49000	108.67092			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94498			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.55406			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.31500	106.98820		7.31500	106.92452			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60982			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81958			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.72203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		8.21500	110.74550		8.21500	110.67204			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.09000	108.85287		9.09000	108.77270			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.69150			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50480			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.59394			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.71958			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.04000	104.66614		8.04000	104.59779			0.00	0	859,200,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	18.65316		100.00000	18.53026			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.47000	114.90714		8.47000	114.82946			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29190			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		7.98000	103.79455		7.98000	103.72763			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.10000	95.26645		9.10000	95.19622			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.41146			0.00	0	700,000,000.00
SBS31	On 27/06/2027	Spot Bond		8.84000	108.39564		8.84000	108.31838			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.83493			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.85771			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		8.99000	110.82407		8.99000	110.74332			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		100.00000	8.67555		100.00000	8.61126			100,000,000,000,000.00	1,000,000,000	47,500,000,000.00
SBS36	On 29/01/2020	Spot Bond		100.00000	1.45552		100.00000	1.44473			0.00	0	15,300,000,000.00
SBS37	On 29/01/2020	Spot Bond		8.00000	99.98524		8.00000	99.92026			0.00	0	21,500,000,000.00
SBS38	On 29/01/2025	Spot Bond		8.00000	107.49987		8.00000	107.43000			260,000,000,000,000.00	32,500,000,000	81,400,000,000.00
SBS39	On 29/01/2030	Spot Bond		8.00000	114.88422		8.00000	114.80956			24,800,000,000,000.00	3,100,000,000	34,400,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.44500	102.61951		8.44500	102.54918			0.00	0	203,700,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond		7.13000	106.53679		7.13000	106.47495			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.36000	125.78788		2.36000	272.35532			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.99500	100.99638		1.99500	128.80697			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	19.20591		100.00000	19.06036			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	100.35618			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	23.68056		100.00000	23.50508			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.62000	113.47693		2.62000	127.25172			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.16706		6.50000	102.11322			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.27702			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69865			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10360			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.29500	101.80108		8.29500	101.73291			0.00	0	911,100,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.88156			0.00	0	20,410,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61987			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.81176			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	25.15548		100.00000	24.97310			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03961			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	95.68000		100.00000	94.71678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00974			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	35.73857		100.00000	35.47373			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	31.90836		100.00000	31.67190			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	32.19570		100.00000	31.95712			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.60500	107.60670		8.60500	107.48156			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25121			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.59466			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.38000	107.69832		7.38000	107.63471			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.06000	107.93227		8.06000	105.90406			0.00	0	100,000,000.00
SNT01	On 15/09/2017	Spot Bond		7.66500	104.53892		7.66500	104.47378			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.44457			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.57842			0.00	10,000,000,000	5,000,000,000.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.91697			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.39853			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.43652			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.75674			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.36500	103.90240		7.36500	103.84049			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26358			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55797			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.30224			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.29500	101.41730		8.29500	101.34938			0.00	0	425,900,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.33614			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.08682			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.35300	94.70787		8.35300	94.64401			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.84500	97.03712		7.84500	96.97560			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.87500	97.83245		7.87500	97.76986			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94794			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.44500	105.05753		7.44500	104.99391			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000	109.41699		2.50000	109.79904			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.41000	102.89117		7.41000	102.82949			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.51580		8.22500	101.44844			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	8.95000	112.41884		8.95000	112.33774			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.17108			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.00500	86.12772		9.00500	86.06487			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.19786			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.28114			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.28746			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.72598			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.32012			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.81663			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.30252			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.80744		0.00000	99.94551			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75867			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.68896			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.56973			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.34400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.32624			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.20612			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	99.94822			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.94816			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.67250			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.96041			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.66848			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.44211			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		100.00000	80.93126		100.00000	80.39648		2,960,000,000,000,000.00	29,600,000,000	14,800,000,000.00	
SZ18	On 30/09/2015	Spot Bond		6.51500	108.05779		6.51500	108.00071			0.00	0	40,530,000,000.00
SZ25	On 30/09/2025	Spot Bond		7.80000	111.64970		7.80000	111.57932			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	43.77047		100.00000	43.45313			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21690			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.94722			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.17744			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.25758			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74132			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.77837			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.32343			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		100.00000	69.66920		100.00000	69.28571		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
TFS133	On 28/07/2016	Spot Bond		100.00000	37.82343		100.00000	37.54000		2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.38000	101.94438		7.38000	101.88317			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.22500			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.23083			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.31876		7.83000	100.25493			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22180			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24375			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.22180			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.11751		7.16000	100.23347			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.24335			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24219			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.27007			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.26630			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37927			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36643			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23083			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.35470		8.73000	100.23633			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22062			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22908			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.93000	103.30885		7.93000	101.02813			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.22552			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.23592			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24393			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24074			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.24660			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26948			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26833			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26558			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35929			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36043			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.36453			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.40803			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.45551			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.21500	104.48603		8.21500	107.41459			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.30462			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.36538			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.12500	104.88165		8.12500	104.63911			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	101.57887			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.44345			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	101.73056			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.58213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.34516			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.14405			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	100.23622			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.99049	101.06155	5.94567				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	100.51773			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.23177			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23474			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23177			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23474			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.23622			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22998			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.23474			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25106			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.25106			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.25106			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27478			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.28070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.27330			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39135			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.39870			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39576			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.18500		104.18622		7.18500	104.12575			0.00	0	650,300,000.00
TL20	On 22/02/2020	Spot Bond	8.56500		89.50546		8.56500	89.41533			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.25300		10.00000	106.16900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.19500		107.11791		7.19500	107.05518		12,372,522,000,000.00		1,719,600,000	30,247,800,000.00
TN20	On 17/09/2020	Spot Bond	8.42500		113.12138		8.42500	113.04404		90,174,460,000.00		10,703,200	20,863,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.96683		100.00000	0.95966			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.63500		115.71039		8.63500	115.62935		13,795,276,000,000.00		1,597,600,000	11,998,800,000.00
TN25	On 19/08/2025	Spot Bond	8.87000		108.56119		8.87000	108.48440			0.00	0	17,183,344,000.00
TN27	On 14/11/2027	Spot Bond	8.95000		101.56667		8.95000	101.49300		6,802,000,000,000.00		760,000,000	8,180,500,000.00
TN30	On 09/10/2030	Spot Bond	9.31000		113.03233		9.31000	112.94758			0.00	0	8,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.79500		112.30947		9.79500	112.22099			0.00	0	10,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.01249			0.00	26,971,200	26,971,200.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.39610			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.52996			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.56842			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.57239			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.76227			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.15612			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.57043			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.55999			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.25300		10.00000	106.16900			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51342			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52356			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35354			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.37572			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05929		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05781		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05733		100.00000	9.97421			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.91386			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.96953			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00044			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.00661			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.17929			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.55956			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.45638		100.00000	10.96423			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88500			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.38846			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.36614			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.12036			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.87002			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.62249			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.88466			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.62200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.02096			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.81837			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.53009			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.22694			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.95259			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.22423			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.10059			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.89227			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.44288			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.07521			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	93.45082			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.61738	100.00000	14.51141				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		84.68677	100.00000	84.10138				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.04966			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.16323			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.14560			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.12798			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.79432			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.81103			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.72164			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.66847			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.26825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	107.64610			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.15779			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.86322			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.14500		116.56712		8.14500	116.49002			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		8.25818		100.00000	8.20815			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.06714		100.00000	8.01827			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.60852			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	107.22532			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.80990			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.80334			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.80313			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.66399			0.00	800,000,000	400,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.68137			0.00	0	300,000,000.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.75249		100.00000	7.70552			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.56145		100.00000	7.51564			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.52000		109.65222		6.52000	109.59393			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.84000		235.41439		1.84000	235.35173		35,861,600,000,000.00	19,490,000,000	9,977,600,000.00	
WSP1	On 28/05/2015	Spot Bond	6.37500		102.44238		6.37500	102.38978			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.76500		106.34457		6.76500	106.28595			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.01500		108.90850		7.01500	108.84628			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.24000		109.27749		7.24000	109.21309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.28500	110.18393		7.28500	110.11860			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00500	97.62297		6.00500	97.57596			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500	95.93928		5.93500	95.89305			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500	97.60730		6.00500	97.56030			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.40500	74.56798		6.40500	74.52903			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.03342		100.00000	60.68669			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.30575		100.00000	32.12223			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>48,503,335,615,847,500.00</b>	<b>0</b>	<b>48 863 019 495.00</b>
<b>Grand Total:</b>										<b>48,503,348,913,549,700.00</b>	<b>0</b>	<b>48 867 161 444.00</b>