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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 03/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/02/2015	Any day expiry		11.44600	11.44600		11.57880	11.57880		12.77	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	Call	39.94000	0.03994	91.71180	0.09171	39.940	14.06	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.45340	11.45340		11.58620	11.58620		12.17	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.45530	11.45530		11.58810	11.58810		12.22	5,400,721.50	471	681.00
\$ / R	On 25/02/2015	Any day expiry		11.47010	11.47010		11.60290	11.60290		12.08	1,572,965.50	137	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	3.59720	0.00360	2.98630	0.00299	3.597	12.73	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	29.38920	0.02939	16.45130	0.01645	29.389	11.93	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	91.78410	0.09178	151.57940	0.15158	91.784	13.08	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.86210	0.00086	0.73960	0.00074	0.862	34.26	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.47190	11.47190		11.60470	11.60470		12.08	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.47370	11.47370		11.60660	11.60660		12.38	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.49770	11.49770		11.63080	11.63080		12.35	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.50500	11.50500		11.63820	11.63820		12.30	726,000,015.00	63,103	1,194,908.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.22130	0.00122	1.08070	0.00108	1.221	15.69	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.58810	0.00259	2.12710	0.00213	2.588	14.71	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.50780	0.00451	3.84950	0.00385	4.508	13.64	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	7.93300	0.00793	6.61700	0.00662	7.933	12.52	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	9.25600	0.00926	7.66210	0.00766	9.256	12.23	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	10.48950	0.01049	8.62740	0.00863	10.490	11.99	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	10.82490	0.01082	8.88840	0.00889	10.825	11.93	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	14.91060	0.01491	12.02420	0.01202	14.911	11.34	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	528.61350	0.52861	654.58070	0.65458	528.613	11.16	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	23.61350	0.02361	16.38070	0.01638	23.613	11.16	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	334.15720	0.33416	441.44560	0.44145	334.157	11.73	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	96.25340	0.09625	66.00920	0.06601	96.253	11.84	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Call	270.54050	0.27054	368.89810	0.36890	270.540	11.96	270,540.50	1,000	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	115.54050	0.11554	80.69810	0.08070	115.540	11.96	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	242.03880	0.24204	335.58450	0.33558	242.039	12.07	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	146.25730	0.14626	104.63090	0.10463	146.257	12.12	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	165.74700	0.16575	120.11390	0.12011	165.747	12.21	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	175.91790	0.17592	253.25390	0.25325	175.918	12.52	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	217.19590	0.21720	159.79230	0.15979	217.196	12.58	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	154.74270	0.15474	222.90190	0.22290	154.743	12.86	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	334.93050	0.33493	255.69370	0.25569	334.931	13.54	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	112.59850	0.11260	163.85270	0.16385	112.599	13.71	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	110.26400	0.11026	160.63890	0.16064	110.264	13.76	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	91.48800	0.09149	134.51180	0.13451	91.488	14.27	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	82.61580	0.08262	121.97970	0.12198	82.616	14.55	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	485.95950	0.48596	391.42890	0.39143	485.959	14.61	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	67.65440	0.06765	100.56200	0.10056	67.654	15.12	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	562.65440	0.56265	462.36200	0.46236	562.654	15.12	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	61.36530	0.06137	91.44620	0.09145	61.365	15.40	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	27.59970	0.02760	41.36440	0.04136	27.600	17.93	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	1,022.59970	1.02260	903.16440	0.90316	1,022.600	17.93	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	24.32370	0.02432	36.40260	0.03640	24.324	18.38	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	23.22660	0.02323	34.73670	0.03474	23.227	18.55	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	13.85940	0.01386	24.90680	0.02491	13.859	18.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	7.28680	0.00729	13.86900	0.01387	7.287	19.12	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.80080	0.00080	0.94170	0.00094	0.801	22.63	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.52510	11.52510	11.65880	11.65880		12.63	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	15.65230	0.01565	12.42330	0.01242	15.652	11.74	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	39.83340	0.03983	26.63290	0.02663	39.833	11.34	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	64.67200	0.06467	44.00480	0.04400	64.672	11.62	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	185.75070	0.18575	255.50150	0.25550	185.751	12.96	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	129.78340	0.12978	180.11670	0.18012	129.783	14.03	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.47340	0.00047	0.86400	0.00086	0.473	22.61	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.53430	11.53430	11.66810	11.66810		12.57	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	83.13700	0.08314	58.45970	0.05846	83.137	11.67	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	72.80150	0.07280	99.33220	0.09933	72.801	16.22	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.58360	11.58360	11.71780	11.71780		12.79	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	27.67590	0.02768	20.89730	0.02090	27.676	11.26	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	90.97730	0.09098	66.96340	0.06696	90.977	11.51	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	165.52750	0.16553	211.72420	0.21172	165.528	14.77	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	19.03430	0.01903	22.32600	0.02233	19.034	29.05	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.63750	11.63750	11.77220	11.77220		13.18	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	43.82840	0.04383	33.91330	0.03391	43.828	11.56	0.00	0	300.00

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\$ / R	On 27/05/2015	Any day expiry	10.94	Put	63.43630	0.06344	50.24580	0.05025	63.436	11.46	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	113.21010	0.11321	85.97000	0.08597	113.210	11.67	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	256.86610	0.25687	313.82090	0.31382	256.866	14.30	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	190.14110	0.19014	231.58240	0.23158	190.141	15.69	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	33.23430	0.03323	41.04440	0.04104	33.234	28.97	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.66180	11.66180	11.79670	11.79670		13.23	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.66740	11.66740	11.80240	11.80240		13.25	49,749,793.60	4,264	98,445.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	44.03790	0.04404	34.37960	0.03438	44.038	11.76	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	46.31060	0.04631	36.30700	0.03631	46.311	11.74	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	52.42450	0.05242	41.51380	0.04151	52.424	11.70	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	80.18780	0.08019	65.48750	0.06549	80.188	11.54	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	83.89520	0.08390	68.71670	0.06872	83.895	11.53	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	224.99650	0.22500	180.36480	0.18036	224.997	12.51	0.00	0	1,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	451.50840	0.45151	537.54630	0.53755	451.508	12.75	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	441.78880	0.44179	526.75890	0.52676	441.789	12.81	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	274.38880	0.27439	224.35890	0.22436	274.389	12.81	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	396.09830	0.39610	475.82660	0.47583	396.098	13.10	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	375.00480	0.37500	452.18820	0.45219	375.005	13.25	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	207.07450	0.20707	247.69640	0.24770	207.075	16.02	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	168.29930	0.16830	200.43200	0.20043	168.299	17.10	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	159.70450	0.15970	189.80150	0.18980	159.705	17.39	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	122.23030	0.12223	145.33910	0.14534	122.230	18.82	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	105.27270	0.10527	124.43300	0.12443	105.273	19.63	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	90.63170	0.09063	106.33240	0.10633	90.632	20.51	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.69350	11.69350	11.82880	11.82880		13.47	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	59.03000	0.05903	46.82120	0.04682	59.030	11.76	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	130.31290	0.13031	105.41860	0.10542	130.313	11.72	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	207.87390	0.20787	245.37830	0.24538	207.874	16.61	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	43.51530	0.04352	53.32090	0.05332	43.515	28.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.75510	11.75510	11.89100	11.89100		13.67	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	72.08230	0.07208	57.69640	0.05770	72.082	11.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	142.22540	0.14223	120.26510	0.12027	142.225	11.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	230.42710	0.23043	264.94430	0.26494	230.427	17.39	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	61.35590	0.06136	69.22560	0.06923	61.356	28.40	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.80950	11.80950	11.94610	11.94610		13.87	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	84.57630	0.08458	67.66970	0.06767	84.576	11.95	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	158.54940	0.15855	135.23000	0.13523	158.549	11.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	244.12480	0.24412	273.87800	0.27388	244.125	18.13	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	69.07750	0.06908	78.38980	0.07839	69.078	28.02	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.83580	11.83580	11.97270	11.97270		14.04	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.84330	11.84330	11.98030	11.98030		14.03	0.00	0	24,050.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	58.38450	0.05838	50.33970	0.05034	58.384	12.14	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,305.29310	1.30529	1,433.74780	1.43375	1,305.293	12.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	125.55460	0.12555	103.97240	0.10397	125.555	11.95	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	973.35730	0.97336	1,088.39160	1.08839	973.357	11.95	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	130.05730	0.13006	108.09160	0.10809	130.057	11.95	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	181.78620	0.18179	155.88900	0.15589	181.786	11.94	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	213.63070	0.21363	181.53640	0.18154	213.631	12.08	0.00	0	50,000.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	314.39690	0.31440	261.92470	0.26192	314.397	12.81	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	335.71850	0.33572	281.28130	0.28128	335.718	12.95	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	466.75450	0.46675	528.53490	0.52853	466.754	14.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	347.21010	0.34721	389.76710	0.38977	347.210	16.38	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	260.64580	0.26065	289.20250	0.28920	260.646	18.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	221.39160	0.22139	244.98840	0.24499	221.392	19.33	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	172.98370	0.17298	188.17520	0.18818	172.984	21.15	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	160.28280	0.16028	167.88520	0.16789	160.283	22.27	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	159.02160	0.15902	160.21550	0.16022	159.022	23.68	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.86960	11.86960	12.00690	12.00690		14.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	94.78390	0.09478	76.29270	0.07629	94.784	11.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	172.92690	0.17293	148.04390	0.14804	172.927	11.98	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	269.00030	0.26900	221.77210	0.22177	269.000	12.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	255.53200	0.25553	281.72870	0.28173	255.532	18.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	190.01620	0.19002	205.16310	0.20516	190.016	21.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	80.12860	0.08013	88.40570	0.08841	80.129	27.65	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.92590	11.92590	12.06390	12.06390		14.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.09000	0.10209	86.17810	0.08618	102.090	11.95	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	186.30360	0.18630	159.01770	0.15902	186.304	12.13	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	266.81090	0.26681	288.16500	0.28817	266.811	19.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	97.69970	0.09770	102.46610	0.10247	97.700	27.54	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.97790	11.97790	12.11650	12.11650		14.51	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	109.03040	0.10903	93.56570	0.09357	109.030	11.95	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	196.53160	0.19653	166.42610	0.16643	196.532	12.22	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	278.11050	0.27811	297.38820	0.29739	278.110	20.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.04380	0.09704	105.06700	0.10507	97.044	27.37	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.00200	12.00200	12.14080	12.14080		14.50	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.00750	12.00750	12.14640	12.14640		14.51	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	147.28860	0.14729	119.57030	0.11957	147.289	12.11	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,204.78860	1.20479	1,315.97030	1.31597	1,204.789	12.11	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,167.28700	1.16729	1,277.40170	1.27740	1,167.287	12.15	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,024.40600	1.02441	1,130.38490	1.13038	1,024.406	12.29	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	893.37280	0.89337	995.45340	0.99545	893.373	12.44	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	395.09430	0.39509	336.14750	0.33615	395.094	13.16	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	410.05470	0.41005	444.70840	0.44471	410.055	17.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	394.55700	0.39456	426.86950	0.42687	394.557	17.96	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	380.14880	0.38015	410.25340	0.41025	380.149	18.26	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	346.68280	0.34668	373.84270	0.37384	346.683	18.92	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	257.50730	0.25751	271.69940	0.27170	257.507	21.46	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.02600	12.02600	12.16510	12.16510		14.66	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	117.53760	0.11754	99.68290	0.09968	117.538	12.05	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	204.13460	0.20413	171.03850	0.17104	204.135	12.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	287.38780	0.28739	304.99550	0.30500	287.388	20.80	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.28310	0.09728	103.71540	0.10372	97.283	27.25	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.17910	12.17910	12.31960	12.31960		15.10	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.18500	12.18500	12.32550	12.32550		15.10	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.35400	12.35400	12.49550	12.49550		15.45	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.36180	12.36180	12.50330	12.50330		15.44	0.00	0	0.00

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 15/09/2016	Any day expiry		12.54440	12.54440		12.68700	12.68700		15.79	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.55220	12.55220		12.69480	12.69480		15.79	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		12.71930	12.71930		12.86290	12.86290		15.95	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		12.72900	12.72900		12.87260	12.87260		16.05	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.50500	11.50500		11.63820	11.63820		12.30	1,012,440.00	88	1,901.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	31,415.45510	0.31415	41,887.76850	0.41888	31,415.455	11.80	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		11.66740	11.66740		11.80240	11.80240		13.25	140,008.80	12	215.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		11.84330	11.84330		11.98030	11.98030		14.03	0.00	0	145.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.00750	12.00750		12.14640	12.14640		14.51	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future		17.36150	17.36150		17.52730	17.52730		11.46	3,906,337.50	225	33,711.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	48.84690	0.04885	34.19050	0.03419	48.847	10.90	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	114.85730	0.11486	86.56660	0.08657	114.857	11.15	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	42.85390	0.04285	73.10010	0.07310	42.854	14.22	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	17.79430	0.01779	28.99310	0.02899	17.794	15.86	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	12.33980	0.01234	19.47820	0.01948	12.340	16.54	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	7.14070	0.00714	11.44320	0.01144	7.141	17.57	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		17.59540	17.59540		17.76370	17.76370		13.27	0.00	0	6,360.00
£ / R	On 14/09/2015	Foreign Exchange Future		17.85140	17.85140		18.02230	18.02230		14.14	142,811.20	8	1,045.00
£ / R	On 11/12/2015	Foreign Exchange Future		18.09500	18.09500		18.26690	18.26690		14.49	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09784	0.09784		0.09907	0.09907		17.72	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.09934	0.09934		0.10058	0.10058		16.51	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10099	0.10099		0.10226	0.10226		16.26	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry		13.08290	13.08290		13.11050	13.11050		13.78	0.00	0	0.00
€ / R	On 06/02/2015	Any day expiry	12.87	Call	226.11440	0.22611	259.84490	0.25984	226.114	16.43	0.00	0	5,000.00
€ / R	On 12/02/2015	Any day expiry		13.09610	13.09610		13.12380	13.12380		12.76	0.00	0	0.00
€ / R	On 12/02/2015	Any day expiry	13.17	Call	77.09620	0.07710	102.16530	0.10217	77.096	13.39	0.00	0	4,000.00
€ / R	On 23/02/2015	Any day expiry		13.12020	13.12020		13.14770	13.14770		12.00	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	4.87470	0.00487	7.97840	0.00798	4.875	19.67	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,294.67470	1.29467	1,270.27840	1.27028	1,294.675	19.67	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		13.16750	13.16750		13.19490	13.19490		12.29	92,817,707.50	7,049	88,222.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	15.85130	0.01585	22.73630	0.02274	15.851	11.47	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	402.12450	0.40212	437.80990	0.43781	402.124	11.82	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	137.63060	0.13763	144.20150	0.14420	137.631	12.06	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	372.47860	0.37248	367.28440	0.36728	372.479	13.42	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	699.25600	0.69926	685.62390	0.68562	699.256	15.23	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	880.11240	0.88011	863.58090	0.86358	880.112	16.19	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	898.58370	0.89858	881.82160	0.88182	898.584	16.28	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,114.67530	1.11468	1,095.61430	1.09561	1,114.675	17.38	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	10.08360	0.01008	14.79600	0.01480	10.084	20.28	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	9.36730	0.00937	13.91090	0.01391	9.367	20.45	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	7.04470	0.00704	10.97950	0.01098	7.045	21.16	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	6.75890	0.00676	10.61110	0.01061	6.759	21.26	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	6.48720	0.00649	10.25870	0.01026	6.487	21.37	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	6.39950	0.00640	10.14440	0.01014	6.400	21.41	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	6.06270		0.00606		9.70460	0.00970	6.063	21.55	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	5.04230		0.00504		8.35020	0.00835	5.042	22.04	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.34090		13.34090		13.36840	13.36840		13.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	161.19630		0.16120		172.74640	0.17275	161.196	16.98	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.36640		13.36640		13.39380	13.39380		13.28	0.00	0	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	111.09830		0.11110		119.09290	0.11909	111.098	11.74	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	443.92310		0.44392		439.99750	0.44000	443.923	13.45	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	296.20060		0.29620		314.87420	0.31487	296.201	14.75	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	100.02350		0.10002		107.52050	0.10752	100.024	19.84	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.58730		13.58730		13.61520	13.61520		13.82	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.80110		13.80110		13.82860	13.82860		14.18	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	787.07410		0.78707		779.51510	0.77952	787.074	14.45	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	276.30150		0.27630		281.05800	0.28106	276.302	20.85	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			584.02600		584.02600		583.30700	583.30700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			593.11900		593.11900		592.39000	592.39000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			461.57100		461.57100		461.72500	461.72500			0.00	0	4.00
AL37	On 07/05/2015	Index Future			468.75700		468.75700		468.91500	468.91500			14,062,710.00	3	119.00
AL37	On 06/08/2015	Index Future			476.60000		476.60000		476.76300	476.76300			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			559.78300		559.78300		559.90900	559.90900			0.00	0	2.00
AL7T	On 07/05/2015	Index Future			568.49800		568.49800		568.62900	568.62900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			578.01000		578.01000		578.14500	578.14500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			511.42900		511.42900		511.26600	511.26600			429,600,360.00	84	21.00
ALBI	On 07/05/2015	Index Future			519.39200		519.39200		519.22800	519.22800			436,289,280.00	84	693.00
ALBI	On 06/08/2015	Index Future			528.08200		528.08200		527.91800	527.91800			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			537.49300		537.49300		537.33400	537.33400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.84190		8.84190		9.06690	9.06690		16.67	21,892,544.40	2,476	8,199.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	292.17290		0.29217		185.33970	0.18534	292.173	17.06	2,921,729.00	10,000	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	603.15930		0.60316		435.02800	0.43503	603.159	18.07	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	18.30190		0.01830		47.65040	0.04765	18.302	18.80	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	5.01400		0.00501		13.18030	0.01318	5.014	20.86	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			8.92020		8.92020		9.14510	9.14510		14.89	2,337,092.40	262	10,245.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	191.58770		0.19159		133.68140	0.13368	191.588	14.79	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	229.84630		0.22985		334.25130	0.33425	229.846	15.51	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	114.77070		0.11477		172.25020	0.17225	114.771	16.86	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.00820		9.00820		9.23250	9.23250		13.86	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.09460		9.09460		9.31710	9.31710		13.89	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.18510		9.18510		9.23590	9.23590		15.53	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.30580		9.30580		9.35750	9.35750		13.48	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			91.76830		91.76830		142.76200	142.76200			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGE	On 02/03/2015	Can-Do Future	425.10000		425.10000		814.01000	814.01000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.45710		12.45710		12.55950	12.55950		13.70	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.68150		12.68150		12.78710	12.78710		14.45	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.82660		1.82660		1.84570	1.84570		12.43	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.83470		1.83470		1.85440	1.85440		12.88	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	123.02862		123.02862		123.04181	123.04181			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.45565		123.45565		123.46944	123.46944			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.55493		125.55493		125.56944	125.56944			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	8.59797		92.95430		8.61374	92.82038			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	8.65808		90.61494		8.67426	90.47934			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	8.70699		92.14861		8.72359	92.01113			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	8.74545		89.98690		8.76234	89.84842			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	506.38500		506.38500		506.36900	506.36900			192,426,300.00	38	176.00
GOVI	On 07/05/2015	GOVI	514.26800		514.26800		514.25400	514.25400			195,421,840.00	38	337.00
GOVI	On 06/08/2015	GOVI	522.87300		522.87300		522.86100	522.86100			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	532.19100		532.19100		532.18700	532.18700			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	117.98169		117.98169		117.99563	117.99563			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.82924		119.82924		119.84376	119.84376			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.69041		120.69041		120.70589	120.70589			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

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 05/02/2015	Bond Future	124.46727		124.46727		124.03136	124.03136			0.00	0	480.00
I2038	On 07/05/2015	Bond Future	126.41646		126.41646		125.97410	125.97410			6,826,488.84	54	3,261.00
I2038	On 06/08/2015	Bond Future	127.24269		127.24269		126.79346	126.79346			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	126.47487		126.47487		126.48946	126.48946			0.00	0	5,740.00
I2046	On 07/05/2015	Bond Future	127.09469		127.09469		127.10993	127.10993			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	129.25559		129.25559		129.27176	129.27176			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	134.65340		134.65340		134.00750	134.00750			0.00	0	2,177.00
I2050	On 07/05/2015	Bond Future	136.76226		136.76226		136.10660	136.10660			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	137.61458		137.61458		136.94869	136.94869			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	223.68100		223.68100		223.33200	223.33200			975,249,160.00	436	9.00
IGOV	On 07/05/2015	Index Future	227.18200		227.18200		226.82900	226.82900			779,234,260.00	343	1,074.00
IGOV	On 06/08/2015	Index Future	231.00200		231.00200		230.64300	230.64300			214,831,860.00	93	93.00
IGOV	On 05/11/2015	Index Future	235.13600		235.13600		234.77500	234.77500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	605.80100		605.80100		604.86000	604.86000			963,223,590.00	159	0.00
ILBI	On 07/05/2015	Index Future	615.56000		615.56000		614.60600	614.60600			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	625.75200		625.75200		624.78300	624.78300			994,945,680.00	159	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.07000		93.93000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.03000		93.97000		6.06000	93.94000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	5.99000		94.01000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	5.96000		94.04000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	5.95000		94.05000		5.98000	94.02000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	5.95000		94.05000		5.98000	94.02000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	5.96000		94.04000		6.00000	94.00000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.05000		93.95000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.17000		93.83000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.28000		93.72000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.41000		93.59000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.51000		93.49000		6.54000	93.46000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12450		0.12450		0.12590	0.12590			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12280		0.12280		0.12520	0.12520			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05810		0.05810		0.05660	0.05660		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04910		0.04910		0.04960	0.04960			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.14450		1.14450		1.13380	1.13380			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14560		1.14560		1.13480	1.13480			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.14730		1.14730		1.13650	1.13650			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.14940		1.14940		1.13850	1.13850			0.00	0	0.00



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/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.16158		127.83283		7.16198	127.82913		6.93	69,029,728.20	540	17,952.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.60	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	7.60	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	7.60	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.19204		129.82399		7.19240	129.82071		7.17	6,491,199.50	50	27,653.00
R186	On 07/05/2015	Bond Future	7.40	Put	1,120.15000		1.12015	1,130.78000	1.13078	1.13078	1,120.150	7.37	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	976.02000		0.97602	986.18000	0.98618	0.98618	976.020	7.39	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	846.81000		0.84681	856.46000	0.85646	0.85646	846.810	7.42	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	329.05000		0.32905	335.13000	0.33513	0.33513	329.050	7.56	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.20676		126.72145		7.20706	126.71877		7.24	68,429,583.00	540	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	39.37000		0.03937	40.16000	0.04016	0.04016	39.370	7.73	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.20507		128.96180		7.20515	128.96109		7.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	102.20000		0.10220	103.28000	0.10328	0.10328	102.200	7.48	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			286.00102		286.00102		286.03500	286.03500			0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.47978		290.47978		290.51538	290.51538			0.00	0	888.00
R197	On 06/08/2015	Bond Future			289.31151		289.31151		289.34922	289.34922			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			236.83066		236.83066		235.83330	235.83330			0.00	0	58.00
R202	On 07/05/2015	Bond Future			240.53963		240.53963		239.52714	239.52714			0.00	0	50,926.00
R202	On 06/08/2015	Bond Future			241.38523		241.38523		240.35684	240.35684			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			6.92662		108.49979		6.91199	108.59175		5.21	0.00	0	6,873.00
R2023	On 07/05/2015	Bond Future			6.95179		106.26640		6.93647	106.36023		5.53	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			6.95731		108.06455		6.94123	108.16049		5.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	3.03000		0.00303	2.90000	0.00290	0.00290	3.030	5.74	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			6.28614		107.99260		6.28642	107.99192		1.71	0.00	0	9,989.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,338.02000		3.33802	3,337.34000	3.33734	3.33734	3,338.020	1.90	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.28342		105.50882		6.28356	105.50851		1.72	0.00	0	4,964.00
R203	On 06/08/2015	Bond Future			6.21226		107.29447		6.21214	107.29471		1.56	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.06355		105.02125		6.06247	105.02316		1.44	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015		Bond Future	7.52180	104.47012		7.51223	104.55780			0.00	0	1,918.00
R2030	On 07/05/2015		Bond Future	7.55826	106.09740		7.54837	106.18676			0.00	0	5,625.00
R2030	On 06/08/2015		Bond Future	7.58281	103.88367		7.57255	103.97517			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	7.69189	108.26408		7.68735	108.30854			0.00	0	15.00
R2032	On 07/05/2015		Bond Future	7.72948	105.79583		7.72478	105.84129			0.00	0	15.00
R2032	On 06/08/2015		Bond Future	7.75509	107.58670		7.75020	107.63347			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	7.76857	105.33044		7.76336	105.37980			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	7.75177	108.06790		7.77224	107.84101			0.00	0	21,746.00
R2037	On 07/05/2015		Bond Future	7.78832	109.75113		7.80929	109.52112			0.00	0	32,860.00
R2037	On 06/08/2015		Bond Future	7.81483	107.34872		7.83631	107.11530			0.00	0	0.00
R2037	On 05/11/2015		Bond Future	7.82712	109.24730		7.84896	109.01155			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	6.48632	106.20434		6.48162	106.22066		2.67	0.00	0	7,797.00
R204	On 07/05/2015		Bond Future	6.50290	107.85863		6.49772	107.87554		2.63	70,108,109.50	650	9,332.00
R204	On 06/08/2015		Bond Future	6.47976	105.64610		6.47396	105.66384		2.60	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	1.72000	0.00172		1.72000	0.00172	1.720	2.82	0.00	0	699.00
R204	On 05/11/2015		Bond Future	6.41045	107.51367		6.40355	107.53340		2.48	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015		Bond Future	7.82169	110.82053		7.85716	110.38230			0.00	0	100.00
R2044	On 07/05/2015		Bond Future	7.85675	112.54665		7.89307	112.10197			0.00	0	9,492.00
R2044	On 06/08/2015		Bond Future	7.88258	110.06622		7.91975	109.61465			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	7.89528	112.01290		7.93315	111.55508			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	7.81168	114.98976		7.84715	114.53390			2,312,559,063.36	20,111	4,229.00
R2048	On 07/05/2015		Bond Future	7.84312	112.35129		7.87940	111.88879			1,312,150,715.91	11,679	24,409.00
R2048	On 06/08/2015		Bond Future	7.86515	114.25243		7.90224	113.78267			145,900,353.11	1,277	1,277.00
R2048	On 05/11/2015		Bond Future	7.87924	111.83697		7.91703	111.36059			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	6.62651	103.09884		6.61686	103.13950		3.51	0.00	0	15,242.00
R207	On 07/05/2015		Bond Future	6.65076	104.70472		6.64040	104.74640		3.46	0.00	0	26,987.00
R207	On 07/05/2015	7.73	Call	4,241.40000	4.24140		4,282.87000	4.28287	4,241.400	3.74	0.00	0	66.00
R207	On 06/08/2015		Bond Future	6.64436	102.83291		6.63317	102.87581		3.43	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	3,231.42000	3.23142		3,270.64000	3.27064	3,231.420	3.69	0.00	0	70.00
R207	On 05/11/2015		Bond Future	6.60026	104.65097		6.58787	104.69626		3.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.43	Call	3,273.99000	3.27399	3,313.13000	3.31313	3,273.990	3.54	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.75648	102.42318	6.74682	102.47107		4.25	602,145,875.22	5,879	13,144.00
R208	On 07/05/2015	Bond Future			6.78037	100.61928	6.77013	100.66829		4.42	591,540,747.12	5,879	62,202.00
R208	On 06/08/2015	Bond Future			6.77985	102.32238	6.76895	102.37272		4.25	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	2.06000	0.00206	2.02000	0.00202	2.060	4.57	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.75396	100.72880	6.74211	100.78161		4.24	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	41.04000	0.04104	40.09000	0.04009	41.040	4.56	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			7.70164	87.23984	7.71706	87.09843		10.88	860,359,302.08	9,862	6,505.00
R209	On 07/05/2015	Bond Future			7.73408	85.45130	7.74986	85.30790		11.81	842,122,561.50	9,855	14,339.00
R209	On 06/08/2015	Bond Future			7.75609	86.89773	7.77220	86.75241		11.59	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	18.32000	0.01832	19.82000	0.01982	18.320	12.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.76762	85.28366	7.78396	85.13711		11.80	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			175.85785	175.85785	175.87880	175.87880			0.00	0	0.00
R210	On 07/05/2015	Bond Future			176.54892	176.54892	176.57091	176.57091			0.00	0	618.00
R210	On 06/08/2015	Bond Future			179.55064	179.55064	179.57384	179.57384			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			130.32046	130.32046	130.33685	130.33685			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.36124	132.36124	132.37833	132.37833			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.97915	132.97915	132.99718	132.99718			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			136.12269	136.12269	136.00886	136.00886			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future			138.25433	138.25433	138.13914	138.13914			0.00	0	1,190.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/08/2015	Bond Future		138.81311	138.81311		138.69662	138.69662			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		7.56679	97.92972		7.55722	98.01462		9.11	1,388,545,499.88	14,179	12,579.00
R213	On 07/05/2015	Bond Future		7.59954	95.91140		7.58967	95.99794		9.87	1,348,802,018.20	14,063	16,356.00
R213	On 06/08/2015	Bond Future		7.62054	97.53432		7.61033	97.62289		9.66	0.00	0	0.00
R213	On 05/11/2015	Bond Future		7.63178	95.71017		7.62112	95.80178		9.78	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		7.75164	89.00131		7.76707	88.84900		11.70	866,961,760.71	9,741	5,434.00
R214	On 07/05/2015	Bond Future		7.78215	87.09704		7.79791	86.94268		12.72	848,412,266.64	9,741	15,537.00
R214	On 06/08/2015	Bond Future		7.80309	88.57089		7.81917	88.41439		12.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future		7.81604	86.84176		7.83234	86.68385		12.74	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		20,524.83000	20,524.83000		20,679.63000	20,679.63000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.73610	4.73610		4.74930	4.74930		12.26	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.72120	4.72120		4.73740	4.73740		11.12	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.71020	1.71020		1.73810	1.73810			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.65800	1.65800		1.68480	1.68480			0.00	0	0.00

**Total for Derivatives :** **17,443,835,019.67**      **204,632**      **4214984.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70338			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.55500	103.14379		6.55500	103.12558			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.89085			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.67000	109.05582		7.67000	109.03316			3,068,000,000,000.00	400,000,000	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.44794			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.21500	109.03852		8.21500	109.01440			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	105.28100		10.00000	105.25400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.60724			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.70229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	8.53500	100.98027		8.53500	100.95696			0.00	0	0.00
AB014U		On 19/11/2024	Spot Bond	100.00000	11.39383		100.00000	11.36623			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	102.30061		10.84000	102.27078			0.00	0	0.00
AB016U		On 05/02/2025	Spot Bond	100.00000	0.01447		100.00000	0.01444			0.00	0	0.00
AB017U		On 05/02/2015	Spot Bond	100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.67500	103.12590		6.67500	103.10720			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.55010			0.00	0	300,000,000.00
AB09		On 03/05/2017	Spot Bond	7.93500	107.39546		7.93500	107.37237			0.00	0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.35000	125.91079		2.35000	272.68829			0.00	0	634,000,000.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.62220			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49078			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03956			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.08034			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	101.10739			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	98.50759			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33010			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00958			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	92.90234		100.00000	92.67007			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.09000	173.54236		2.09000	173.53245			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	163.86473		2.76000	163.85246			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	174.70080		2.17000	174.69044			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	186.71971		1.82000	186.71042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		7.28125	81.11432		7.28125	81.09870			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.28125	81.11432		7.28125	81.09870			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	100.98107			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	100.61875			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47631			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	100.75844			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.84500	109.21349		6.84500	109.19319			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.44529			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		2.66500	94.23739		2.66500	108.24580			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45000	102.59692		2.45000	161.90372			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.31000	117.90486		2.31000	216.22047			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.52000		98.97058		8.52000	98.94777			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	101.74901			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	105.15500			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		107.40843		9.63000	107.38069			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	8.56500		115.57870		8.56500	115.55208			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	7.92000		96.77133		7.92000	96.75068			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	8.66000		114.81500		8.66000	114.78827			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.22422			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.06536			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.43500	110.53511		7.43500	110.51282			743,500,000,000.00	100,000,000	1,681,800,000.00
ABS11	On 09/04/2021	Spot Bond	7.92500	110.32249		7.92500	110.29894			7,925,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.71500	102.56499		6.71500	102.54641			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.00500	102.32167		8.00500	102.29961			640,400,000,000.00	80,000,000	807,300,000.00
ABS7	On 11/09/2026	Spot Bond	8.76000	103.87126		8.76000	103.84666			25,579,200,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.03000	106.11434		7.03000	106.09408			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	218.20132		2.16000	276.44474			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.07182		1.99000	128.87664			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500	129.06098		2.22500	131.64536			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00670		100.00000	0.00669			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	89.47700		100.00000	89.26087			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.00500	106.75706		11.00500	106.72547			7,065,210,000,000.00	642,000,000	321,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.13713			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.19235		100.00000	6.17701			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.18967			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.93527			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.90925		100.00000	36.81786			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.08458			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.91951		11.00000	67.90009			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.90925		100.00000	36.81786			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07554			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.17673			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03040			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06091			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.07432			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13805			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13805			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13880			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13880			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13728			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.06625			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.84825			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.04263			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.07290			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.08504			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.06066			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00601			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.40500	107.37810		8.40500	107.61924			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.22934			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.87985			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.10498			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.96568			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.03873			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.03032			0.00	200,000,000	100,000,000.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.02447			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44112			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.02356			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13670			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59450			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.15967			0.00	532,690,000	518,085,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.20994			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.03400			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.06287			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91700			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89621			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93657			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01223			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96947			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92067			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93412			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.90526		10.23000	103.87662			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94739			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.92678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	119.27792			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.61000	105.52978	8.61000	105.50534			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00850			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.94001	1.75000	117.05452			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.99133			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.93516			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98115			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.01139			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.95090			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.22163			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.46599			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.57638			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.94000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.98949			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.00535			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.98707			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.03878			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.05463			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.26045			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.49204			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.05837			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.05837			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.98720		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11832		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.93773		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10803		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.14721		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.07912		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.05974		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.19060		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.05350		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.92668		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.91820		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.50618		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.94121		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.96331		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.98115		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.92789		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.92668		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.01936		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.36522		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.01857		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.13452		0.00		0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.67232		0.00		0	0.00	
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.29126		0.00		0	0.00	
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.40633		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		25.46241	100.00000	25.40073				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.68743	100.00000	13.65354				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.54128				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.36291				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.39729				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.44307				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.34547				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.22000		101.25797	7.22000	101.23824				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.44042				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.50967				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.98000		105.46380	7.98000	105.44100				478,800,000,000.00	60,000,000	2,950,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.66000		120.65910	8.66000	120.63100				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.72000		108.75301	6.72000	108.73316				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.26000		108.08480	8.26000	108.06064				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.57997	100.00000	14.54753				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	8.95500		110.49767	8.95500	110.47093				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.34651	2.70000	166.33426				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.30915				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.13350				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.82772				0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.88949				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.99228				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.94786				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.90471				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	100.96947				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.11209				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.44598				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	110.17500				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	103.35420				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	94.06760				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.56000	131.13337	2.56000	235.17623				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.86269				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	108.96058				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.50821				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.41829				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.70630				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.01826				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.88917				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57500	164.38912	2.57500	208.26636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	29.26074		100.00000	29.19562			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.85283		100.00000	17.80862			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.95579		100.00000	17.91133			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	17.49246		100.00000	17.44914			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.09490			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85397			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.76625			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.08000	108.76846		8.08000	108.74480			0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06192			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.34202			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.81962			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.55970			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.49500	106.44833		8.49500	106.42401			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.08500	106.91834		7.08500	106.89789			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	54.07034		100.00000	53.93644			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.44692			0.00	0	145,000,000.00
BAW8	On 02/10/2017	Spot Bond		8.03500	107.91605		8.03500	107.89269			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.55768	103.40633		10.55768	102.47897			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.81993	101.57793		10.81993	101.36501			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81173	101.56143		10.81173	101.36685			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.08076			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.80522	101.50075		10.80522	101.37197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	11.04787	102.86178		11.04787	102.95190			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10507			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10507			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10514			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.80768	101.33244		10.80768	101.20030			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.79643	102.58788		10.79643	101.54709			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.81993	101.57793		10.81993	101.36501			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.58065	102.18898		10.58065	101.83505			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.70232	98.25348		9.70232	101.60200			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.05165			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03063			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03063			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	9.45664	103.09821		9.45664	102.30955			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.81000	101.66107		10.81000	101.68515			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00193			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.73500	75.54567		10.73500	99.85154			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	100.95943			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.23523		9.28000	100.92162			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01628			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.48000	74.37880		10.48000	100.01683			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98757			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.01150			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01150			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.97608			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03195			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.03195			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97800			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.99828			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.03203			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.75995			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.81354			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.55768	103.66681		13.55768	102.75615			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.59427	102.66549		14.59427	102.75418			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.43646	102.90742		13.43646	102.24325			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32096			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.32096			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.32096			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.36831			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.15469			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	26.81979		100.00000	26.76891			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.48566		100.00000	20.43494			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.64426		100.00000	18.59809			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.50880		100.00000	11.48031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.52067	100.00000	11.49183				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.91469	100.00000	13.88023				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.05684	100.00000	12.02698				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.32885				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.29870				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.54741				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.57879				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.69519	100.00000	8.67366				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.69519	100.00000	8.67366				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		96.56085	100.00000	96.30607				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.50246	2.06000	180.13488				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.18000		106.54783	7.18000	176.69074				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.18000		107.84630	7.18000	176.87096				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.56500		107.04060	7.56500	107.01876				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	7.08000		102.69063	7.08000	102.67090				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.14052				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.31693				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.32300				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34322				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.36342				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.41961				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.09403	100.00000	34.00961				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12627				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12869				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.12949				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.13913				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.15195				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.33867	100.00000	21.28583				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.33867	100.00000	21.28583				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11621				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.13740				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.58500		105.80780	7.58500	105.78604				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.20096				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.31376				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.30661	100.00000	15.26871				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.30661	100.00000	15.26871				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	102.04097				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.15500		106.48669	10.15500	104.78844				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000		0.01447	100.00000	0.01444			0,307,100,000,000,000.00	03,071,000,000	69,300,000,000.00	
BGL04	On 05/02/2025	Spot Bond	100.00000		11.64177	100.00000	8.72210			1,070,000,000,000,000.00	10,700,000,000	80,700,000,000.00	
BGR01	On 04/02/2016	Spot Bond	100.00000		54.02982	100.00000	50.09504				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		59.07844	100.00000	58.96636				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.36091			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.38977			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.79000	72.04308		7.79000	104.78918		34,276,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98223			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.69285			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.39100			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.60874			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.37999			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.44824			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.57228			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.08832			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.93448			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	91.41778		100.00000	91.19038			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.24093			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.24772			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.25863			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.08761			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.67649			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.48686			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77599			0.00	400,000,000	100,000,000.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63748			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	78.15846		100.00000	77.99145			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.35981			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.32924			0.00	0	0.00

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	99.27235			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.12695			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.91906			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.81575			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.78166			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.01731			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.71271			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.67318			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.63760			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.42865			0.00	0	200,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.10090		100.00000	27.03378			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03515			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.69588			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.73500	112.16802		8.73500	112.14153			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.19552			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.63500	104.82803		8.63500	104.80354			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.68000	103.73461		11.68000	103.70207			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.44742			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.58000	100.06154		11.58000	100.03043			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.76395			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.62500	103.71582		8.62500	103.69163			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.32763			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.58000	103.20718		11.58000	103.17561			0.00	0	0.00

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	100.50752			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.62189			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.98080			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.24500		99.09371		9.24500	99.06897			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.03000		122.02319		9.03000	121.99359			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.31000		115.94021		9.31000	115.91123			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.19000		124.56676		8.19000	124.53913			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.84202			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.93500		105.49205		10.93500	105.46103			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.56748			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.70489			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.36360		10.00000	106.33580			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.85125			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.17598			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.27183			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.61678			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.60270			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88651			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.92027			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.95926			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	102.85971			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.83032			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.98565			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.75222			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.03043			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.66130			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.98565		10.11000	100.95814			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64684			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.52775		2.76000	122.51863			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		119.71401		3.14000	122.55028			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.61468		8.25000	103.59153			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92500		129.25462		2.92500	123.37957			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.58079		2.40000	121.78356			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.43723			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000		103.45673		7.97000	103.43452			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.34499			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35513			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000		103.54373		8.02000	103.52136			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000		103.54373		8.02000	103.52136			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.07000		102.41109		8.07000	102.38883			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.05483			0.00	0	0.00

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	101.15970			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.78413			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	101.52174			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.61528			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.20818		9.35000	104.18230			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.20818		9.35000	104.18230			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50078			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.50471			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09755			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85256			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87786			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87919			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85256			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85256			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.88176			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.72061			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.34687			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81924			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81924			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.81924			0.00	0	0.00



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	101.25370			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.41000	107.78042		8.41000	107.75589			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88858			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19512			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31815			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.31230			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37426			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.53608			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.79546			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54431			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.41895			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.24566			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.07940			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90220			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93879			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.25989			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.91084			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16937			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95645			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.21140			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74671			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94616			0.00	0	0.00

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	100.80831			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.12435			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77122			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92075			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90664			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	102.37256			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	99.73489			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.80000	100.79406		9.80000	100.76742			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.32000	102.46304		10.32000	102.43457			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86712			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.12252			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.74089			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21814			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.07168			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	106.73701		8.80500	102.33575			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.98720			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21593			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	101.03194			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.05007			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	101.12010			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.07928			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.49327			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	78.74013			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.17684			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86712			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	100.17838			0.00	0	30,000,000.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.29716			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87206			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.48416			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.22535			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.94496			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.08630			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17669			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.89889			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84733			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.17085			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.47582			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.49314			0.00	0	0.00

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	102.14863			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.24266			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.90003			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.68978		10.55000	103.93810			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	8.98000	112.34390		8.98000	113.58115			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.00046			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.34975			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.12000	113.82711		11.12000	115.33886			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97234			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.15000	108.48203		11.15000	108.38611			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.58000	108.25646		9.58000	108.17255			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97234			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.22984			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.16134			0.00	0	1,300,000,000.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.98518			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.00592			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.00605			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.90368			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.54500	110.03322		8.54500	109.95695			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.78517			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.08993			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.02669		10.55000	103.99716		5,275,000,000,000.00	500,000,000	500,000,000.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	104.19739		11.00000	104.16657			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30889			0.00	0	0.00

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	101.10803			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29768			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		10.91000	111.19142		10.91000	111.09358			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.21412			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.00582			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.24997			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.07311			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	100.72758			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.92664			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93879			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	100.99325			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.28737		7.01000	40.89583			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	185.61348			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		7.56500	107.04060		7.56500	150.48538			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.18000	39.97960		7.18000	176.69074			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.18000	40.41486		7.18000	176.87096			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.07957			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.03750			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56558			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.56558			0.00	0	0.00

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	101.06700			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99869			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01216			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.55344			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00535			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.21814			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.91578			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98163			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.97552			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.98158			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.72556			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.51197			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.15000	110.24210		8.15000	107.65567			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.13500	104.01507		8.13500	103.99230		37,746,400,000,000.00	4,640,000,000	5,904,600,000.00	
COJ05	On 05/06/2023	Spot Bond	9.18500	119.39546		9.18500	119.36601			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.38500	104.46976		7.38500	104.44895		73,850,000,000,000.00	10,000,000,000	2,500,000,000.00	
COJ07	On 23/03/2021	Spot Bond	8.75500	113.47246		8.75500	113.44559			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.76000	110.55693		8.76000	110.53090			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.13000	103.01847		9.13000	102.99320			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.91000	105.61082		9.91000	105.58276			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.91000	98.32181		9.91000	98.29569			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48866			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.39586			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.25049			0.00	0	0.00

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		10.46918	100.00000	10.44325				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.48508				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.92963				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.97363				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.39086				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.97641	100.00000	9.95170				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.72554	100.00000	12.69403				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.52000		104.62159	10.52000	103.57704				0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.99540	100.00000	14.95826				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.34780	100.00000	6.33208				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.76795	100.00000	15.72890				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.20064				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.31000		101.38783	7.31000	101.36772				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.25387				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.11301				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.44921				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		54.82340	100.00000	66.51148				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.21237				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.61752				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	100.00000		69.38918	100.00000	100.00000			1,020,000,000,000,000.00	10,200,000,000	10,200,000,000.00	
DLTC10	On 03/02/2016	Spot Bond	100.00000		55.13893	100.00000	100.00000			510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.70036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.41872			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.48015			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12613			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.95297			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.74500	107.58395		7.74500	107.56150			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.82000	112.57230		6.82000	112.55157			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.59500	107.57748		7.59500	107.55569			1,822,800,000,000.00	240,000,000	2,050,022,400.00
DV23	On 27/02/2023	Spot Bond	8.19000	114.94410		8.19000	114.91904			504,249,291,000.00	61,568,900	1,164,604,500.00
DV24	On 18/02/2024	Spot Bond	8.39000	112.64236		8.39000	112.61720			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.50500	117.64033		8.50500	117.61371			5,103,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79887			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69699			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96468			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.44300			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.00650			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.02137			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60007			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.93244			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18746			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.09500	128.87682		7.09500	128.85201			200,563,588,500,000.00	28,268,300,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.27028			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000		98.50506		2.35000	98.49870			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.02505		1.20000	134.77363			720,000,000,000.00	600,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.94724		2.15000	122.93998			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.14446		2.10000	111.13806			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.86166		2.11000	110.85523			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.13175		2.16000	103.12566			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.89317		2.33000	98.88682			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.64500		108.47213		8.64500	108.44678			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.49500		114.77874		8.49500	114.75237			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.96000		109.33516		8.96000	109.30869			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.14000		102.16246		9.14000	102.10009			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.28000		114.09899		9.28000	109.79901			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.64974			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.87400			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.12029			0.00	0	150,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.98029			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.98105			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.46567			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.98228			0.00	0	35,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.88630			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		91.12872		100.00000	90.82895			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		98.38275		100.00000	105.10921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	10.86500	102.05506		10.86500	102.02595			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.57910			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.09260			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.34149			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.06000	101.73693		9.06000	101.71217			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.70137			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.51851			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	101.74948			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	101.85874			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59407			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.65951			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.58098			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.63552			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.59660			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.57473			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.91356		6.80000	103.89447		180,880,000,000,000.00	26,600,000,000	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.04000	108.98636		7.04000	108.96565		220,102,678,400,000.00	31,264,585,000	15,381,321,600.00	
ES23	On 25/01/2023	Spot Bond	7.61000	114.40987		7.61000	114.38626		135,250,212,755,000.00	17,772,695,500	49,506,560,200.00	
ES26	On 02/04/2026	Spot Bond	7.93000	102.13775		7.93000	102.11593		191,455,079,582,000.00	24,143,137,400	9,870,423,600.00	
ES33	On 15/09/2033	Spot Bond	8.59500	92.89313		8.61000	92.74406		2,560,833,351,382,500.00	97,944,543,500	87,008,433,500.00	
ES42	On 25/04/2042	Spot Bond	8.63000	101.05132		8.63000	101.02787		262,352,000,000,000.00	30,400,000,000	16,200,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.67469			0.00	0	210,000,000.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.72787			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.55572			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36439			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.81740			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.63199			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.83932			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.32504			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.48163			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.26499			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.38553		100.00000	10.35953			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.10794		100.00000	10.08263			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.08786			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.79130			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.21492			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.29956			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		8.58000	100.82164		8.58000	100.79837			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.06762			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.06756			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.22333			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	104.47216			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.48973			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.51450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	9.24500	107.01755		9.24500	105.31405			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.43000	109.69920		9.43000	109.67143			37,720,000,000,000.00	4,000,000,000	4,000,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.12745			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22500	130.77610		2.22500	131.64536			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.36898		2.19000	275.84751			0.00	0	168,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	104.47176		2.38000	111.04543			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.82298		2.43000	162.26054			0.00	0	280,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.76410		2.20000	219.63070			0.00	0	600,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.11500	109.05078		7.11500	109.02971			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72700	64.87460		7.72700	64.27306			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43800	41.60608		9.43800	40.72059			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.28116		9.68000	39.38916			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	93.83033		100.00000	93.58974			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	95.63618		100.00000	95.40573			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.79571			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.18903			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03047			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13051			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.34089		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10803			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	101.05611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25186			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08993			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		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	101.15869			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	101.42687			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.38487			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	18.49063		100.09221	18.44480			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	109.73662			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32285			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.00046			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.10603			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.11825			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.02188			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.03557			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.35485			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.01744			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.60038		13.22500	62.57776			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95937			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.96058			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.42051			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.00413			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.61000	96.19645		3.61000	99.51347			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04765			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.04765			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.77884			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.86712			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.08947			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.98720			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.96421			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.97371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.12854			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.85985			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.97398			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.24590			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.02590			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.31560			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95332			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03557			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03557			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.03853			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.72281			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.76151			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.87367			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.57202			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.09355			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.55399			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.85549			0.00	0	200,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49290			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.49420			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.38733			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.35291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.38733			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.35153			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.97875			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.00000		8.75000	99.97648			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.98201			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.19761		100.00000	10.17236			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.30992		100.00000	9.28686			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.81210			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.62329		100.00000	1.61927			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.07881			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.75713		100.00000	20.70572			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.91783			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.05507		100.00000	10.03017			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.49050		100.00000	17.44813			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.91779			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.71141		100.00000	10.68546			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.91800			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.92237			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.02049			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.01905			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03500		125.08523		3.03500	125.07482			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.78131			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.75750			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.75750			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.71647			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.90849			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10966			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10359			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32321			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.18389			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56500	114.26607		3.56500	120.97723			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.12310			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13407			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61500	105.49293		3.61500	120.59862			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59500	103.28464		3.59500	120.74990			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.31000	100.05443		3.31000	125.64495			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.38000	101.17759		3.38000	134.72306			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20582			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.98158			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11582			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29612			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24986			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06335			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06215			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48060			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00317			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.54015		100.00000	11.51158			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	38.68958		100.00000	38.59378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		84.44724	100.00000	84.18979				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.78662	100.00000	21.73267				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.19235	100.00000	6.17701				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.36587	100.00000	11.33772				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.20773	5.45000	153.18499				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.78301				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.18524				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.42470				0.00	0	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.61568				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.20504				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.29941				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.97147				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.07852	2.05800	104.37174				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.70529	2.45000	134.12584				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.30583				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.39932	10.38000	100.37074				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.39932	10.38000	100.37074				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	100.14816				0.00	0	1,500,000,000.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.64536	2.59000	108.17550				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.82542	2.51000	210.18381				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.75793	2.56000	108.75027				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.55027				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond		2.54000	209.94126		2.54000	209.29617			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.18202			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.46500	110.20954		2.46500	110.20207			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.65000	107.04464		2.65000	107.03684			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.68649			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	44.93000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.98333			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.75500	105.08660		2.75500	105.07864			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.66000	114.02350		2.66000	205.79112			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.71000	112.36314		2.71000	204.35193			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.39500	97.09321		2.39500	97.08683			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.74000	160.62318		2.74000	203.49434			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		3.03000	87.68503		3.03000	100.15113			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.31000	126.27346		2.31000	273.47402			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20000	127.27725		2.20000	275.64879			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92000	120.87609		2.92000	261.78045			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.69500	100.39327		2.69500	127.78642			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.19406			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.22500	131.65344		2.22500	127.62009			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38948			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.64150			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.01984			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.17991		2.43000	108.17269			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	24.53197		104.97509	24.46853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593		28.56310		101.07593	28.49169			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.10825		100.44759	21.05578			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.92320		100.76967	26.85607			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		119.71672		2.03000	119.71008			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	2.32500		97.15224		2.32500	111.59498			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.71522			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35500		96.89104		2.35500	111.29485			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.64860			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.45922		2.40000	344.25647			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.92149			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.51973			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	6.29500		103.73096		6.29500	103.71318			0.00	0	101,100,000.00
FRX16	On 15/09/2016	Spot Bond	6.94000		104.75271		6.94000	104.73298			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.35500		106.03620		7.35500	106.01505			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.45000		111.80090		7.45000	111.77843			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.84500		106.56586		7.84500	106.54321			941,400,000,000.00	120,000,000	1,068,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.06500		106.11815		8.06500	106.09511			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.61000		98.46963		8.61000	98.44669			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.66000		115.34341		8.66000	115.31655			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.00000		104.20552		9.00000	106.85607			0.00	0	1,220,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	9.34500	105.62998		9.34500	105.60377			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.21500	90.19063		9.21500	90.16831			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.87778			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.92052			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.96937			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.00599			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.16455			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	101.43891			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.50193			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35255			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.55870			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.62178			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.67434			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.90552			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.65016			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65993			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.38500	105.19958		8.38500	105.17585			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	101.93870			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000	79.52070		100.00000	79.34783			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.28760		100.00000	10.26213			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.85206		100.00000	17.80786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.25548	100.00000	11.22597				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.19810				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.20579				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.21531				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.22852				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.44950				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.44691				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.99497				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.17094				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.67106				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.89898				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.71255				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.49782				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.25434				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.74544	100.00000	10.71942				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.54985				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.08820				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.01197				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.01269			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.95695			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24387			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.36977			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.91031	100.79199		6.91031	100.13356			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	100.38582			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.91176	100.67939		7.91176	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	100.40643			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.36258	100.70077		8.36258	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	100.43160			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.37907			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50080			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.96848			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.41500	107.34420		8.41500	107.32015			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.32500	110.95029		7.32500	110.92825		7,764,500,000,000.00		1,060,000,000	790,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000	129.03365		2.01000	279.45413			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000	131.91503		2.01000	285.69446			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.56500	106.58718		8.56500	106.56249		50,019,600,000,000.00		5,840,000,000	3,753,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.56500	106.71273		8.56500	106.68802			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.04345		100.00000	22.98639			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	58.01502		100.00000	57.87135			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.72437		100.00000	27.65572			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	89.79730		100.00000	89.58039			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71500	117.90358		1.71500	117.89801		57,894,193,962,500.00		33,757,547,500	93,544,643,300.00
I2038	On 31/01/2038	Spot Bond	1.81000	124.38502		1.83000	123.92878		147,509,494,161,000.00		81,496,958,100	93,928,514,100.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.39121		1.83000	126.38487		67,466,386,923,000.00		36,866,878,100	83,836,372,800.00
I2050	On 31/12/2050	Spot Bond	1.85000	134.56435		1.87000	133.89666		23,724,012,521,200.00		12,823,790,552	53,895,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.00500	104.49316		7.00500	104.47324			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.33959			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.23043			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	7.57000	105.78373		7.57000	105.76203			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.28500	111.35090		7.28500	111.32889			0.00	0	600,000,000.00
IBL28	On 18/08/2016	Spot Bond	7.39000	105.11412		7.39000	105.09339			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.03778			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000	99.48013		2.15000	128.47935			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29500	102.96582		2.29500	131.06235			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.76971			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.31281			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.40500	106.80206		7.40500	106.78074			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.22034			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00250			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.90099			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.91000	101.31330		7.91000	101.29170			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.26500	96.38397		8.26500	96.36240			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.97181			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.48500	102.13072		7.48500	102.11010			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.31500	103.50260		8.31500	103.47930			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90285			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00954			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.22458		7.90000	99.20335			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.69000	101.39442		7.69000	101.37329			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.01565			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.85668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond	7.05500	102.55343		7.05500	102.53411			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.65000	109.64837		7.65000	109.62600			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.61000	114.99620		8.61000	114.96986			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.72568			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19768			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.13903			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.14194			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.14472			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00727		100.00000	0.00725			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35537			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.28644			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	7.89500	104.44503		7.89500	104.42281			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47817			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.52789			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	8.91000	106.05189		8.91000	106.02636			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.49892		5.00000	101.48515			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.49892		5.00000	101.48515			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.08189		5.00000	100.06823			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.50360		5.00000	101.48983			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.59905		4.00000	101.58793			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.22608		4.00000	101.21507			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	43.03114		100.00000	42.92457			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	42.86164		100.00000	42.75551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		42.86164	100.00000	42.75551				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.91291	9.20000	107.88625				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.89183				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.34046	100.00000	8.31980				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.42210				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.32000		103.57644	8.32000	103.55303				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.56368				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.37518	100.00000	16.33551				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		84.44724	100.00000	84.18979				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.82710	100.00000	13.79286				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.84917	100.00000	16.79845				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.23937	100.00000	1.23699				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.13101	100.00000	9.10839				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.31096	100.00000	10.28455				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.04272	100.00000	10.01785				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.45440	100.00000	29.38145				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		70.46332	100.00000	70.32755				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.93101	6.30000	99.86211				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.81050	6.30000	99.74176			126,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
INA509	On 24/02/2015	Spot Bond	6.40000		99.68538	6.40000	99.61573				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.44203	6.40000	99.37273				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.94280	6.50000	98.87312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA516	On 14/04/2015	Spot Bond	6.50000		98.82092		6.50000	98.75140			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.69933		6.50000	98.62999			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	100.00000		80.57395		100.00000	100.00000		2,930,000,000,000,000.00	29,300,000,000	21,600,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93513			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.55768		102.84508		10.55768	102.12989			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.55768		101.59982		10.55768	101.35715			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.07834			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05797			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.23891		6.50000	102.22094			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07785			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.45022			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.04886			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46539			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.36400		10.00000	106.33600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.03479			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.26042			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.90899			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.44749			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.43130			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44763			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.64658			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.56016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.08875			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38675			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	105.27301			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	99.81171			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55819			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49495			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.50116			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.08000	104.19820		8.08000	104.17553			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.71383			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.73045			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.74156			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44106			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.46269			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.37426			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.64500	105.45406		8.64500	105.42940			31,986,500,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.01153			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		7.97500	107.73915		7.97500	107.71589			0.00	0	4,020,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.65941			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.52974			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.93271			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.09704			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.18500	102.15697		8.18500	102.13474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.60754			0.00	0	0.00
IV016		On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.43366			0.00	0	0.00
IV017		On 31/01/2022	Spot Bond	3.38500	96.12523		3.38500	125.80309			0.00	0	0.00
IV019		On 31/03/2028	Spot Bond	3.61000	142.70013		3.61000	148.08960			0.00	0	0.00
IV022		On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.81455			0.00	0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.57743			0.00	0	30,000,000.00
IV024		On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.43876			0.00	0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.29961			0.00	0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.90469			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.71500	97.74950		3.71500	98.59302			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.71500	97.66801		3.71500	105.00747			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.39157			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.74165			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.53000	115.13571		9.53000	115.10611			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.19544			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.71000	141.17212		3.71000	141.15787			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.30000	99.98274		6.30000	99.94825			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.30000	99.89655		6.30000	99.82769			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.30000	99.77612		6.30000	99.70743			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.40000	99.65054		6.40000	99.58094			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.40000	99.52881		6.40000	99.45938		40,960,000,000,000.00	6,400,000,000	1,600,000,000.00	
IVA511		On 12/03/2015	Spot Bond	6.40000	99.40737		6.40000	99.33811			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.50000	98.90795		6.50000	98.83831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA516	On 16/04/2015	Spot Bond	6.50000	98.78615		6.50000	98.71668			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000	98.66465		6.50000	98.59535			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	99.85419			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.58290			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.44269			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.63010			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49571			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.62569			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.36889			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.51577			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.51902			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52550			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49632			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36748			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14856			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01782			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.62908			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.35771			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.34415			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.68135			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.51760			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20715			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.94615			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.79557			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.81559			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81559			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.25000		104.33260		8.25000	104.30930			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.21070		100.00000	12.18338			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.37826		100.00000	10.35256			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.34152			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.31500		105.42542		8.31500	105.40170			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15123			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.79018			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.01726			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.40342			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.19897			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.31357			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.98500		102.42192		6.98500	102.40260			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.97934			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.67118			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.39730			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	100.00000		16.04123		100.00000	8.63312			0.00	0	6,700,000,000.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		99.88309		100.00000	99.61459			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.15423			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.13175			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23278			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.49657		100.00000	39.40089			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.84232			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		99.45504		100.00000	99.72677			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.72878		100.00000	91.50285			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.12358			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.16456			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.30334			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.09636		100.00000	51.96736			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.78791			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.02713			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.56000		151.64343		7.56000	151.61234			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87163			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.88625			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.03201			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33838			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.90135			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.83540			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.26500		103.18680		9.26500	103.16099			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01306			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.08500		98.92808		8.08500	98.90678			1,293,600,000,000.00	160,000,000	3,696,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.13500		77.76453		8.13500	101.25318			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.44500		102.93101		8.44500	102.90787			675,600,000,000.00	80,000,000	799,200,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.29943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.58206			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.50500	102.54366		9.50500	102.51750			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.72284			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	102.14466			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.64278			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.79440			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	104.07027			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47941			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.84681			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.95459			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.44517			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98574			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.64160			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		100.00000	79.52070		100.00000	79.34783			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.87498			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.89629			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.98757			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.46387			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.85903			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.54959			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94959			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.31557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.88489			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.39299			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.44025			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.98308			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.92910			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.92743			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.10146			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	36.72668		100.00000	36.63574			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.94268		100.00000	20.89082			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	15.64483		100.00000	15.60609			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	15.72979		100.00000	15.69084			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.05606		100.00000	17.01475			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.91000	106.73062		7.91000	106.70786			158,200,000,000.00	20,000,000	614,000,000.00
MBSA02	On 15/04/2019	Spot Bond	7.93000	106.18553		7.93000	106.16284			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.10041			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.51233			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.65383			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.68168			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.22000	105.01651		7.22000	104.99605			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.90000	105.57824		7.90000	105.55564			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.57000	108.26445		8.57000	108.23935			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91442			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.61500		107.53380		8.61500	107.50833			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15500		104.14823		7.15500	104.12802			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.47002			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.14500		102.94565		8.14500	102.92308			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.04097			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.44500		115.45937		8.44500	111.51331			6,756,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.52153			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.21492		100.00000	24.15496			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.58085			0.00	800,000,000	200,000,000.00
MQB02	On 31/05/2017	Spot Bond	7.84500		102.89628		7.84500	102.87453			12,552,000,000.00	1,600,000	141,600,000.00
MTN03	On 13/07/2015	Spot Bond	7.10500		101.57572		7.10500	101.55654			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.83500		105.65731		7.83500	105.63489			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.09482		100.89771	6.07993			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.17624		100.61875	6.16120			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	99.78998			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.77256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.75206			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.72369		100.00000	0.72194			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.72369		100.00000	0.72194			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.97500		103.41183		7.97500	103.38950			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.19609		7.66500	99.17549			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.13500		105.28013		8.13500	105.25695			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	7.89500		110.70456		7.89500	110.68088			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.50946			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.31000		112.69686		8.31000	112.67152			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	102.58871			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.25500		106.13079		8.25500	106.06559			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50246			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.66052			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39917			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.42760			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71900			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.74531			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.76882			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.90119			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.97500		106.25505		6.97500	106.23493			279,000,000,000.00	40,000,000	814,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.98499			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.73000		118.61286		7.73000	118.58802			773,000,000,000.00	100,000,000	1,604,900,000.00
NBK4	On 28/10/2024	Spot Bond	9.73500		40.52400		9.73500	40.51369			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.90500		103.43118		6.90500	103.41188			0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47425		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.39249		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.18000	105.81601	7.18000	105.79539		0.00		0	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.89395		0.00		0	0.00	
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.66855		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.08475		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.65965		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.47983		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.44084		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	94.49329		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34826		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	100.21398		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.15135		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.88551		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.68610		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.77297		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.95410		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.90525		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31779		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87529		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.85761		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.85700		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.12077				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.98720				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	8.90500	113.54176	8.90500	114.79091				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.98115				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	8.94000	112.22088	8.94000	113.78538				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.98720				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.88791				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92750				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.99688				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.00897				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.69500	105.77583	7.69500	105.75378				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.24367				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.20601				0.00	8,000,000,000	6,500,000,000.00
NED15	On 08/04/2024	Spot Bond	9.11000	110.77428	9.11000	111.83325				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.51152				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.53084				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.50681				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.55507				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.69441	9.44500	120.66365				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	101.93756				0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400	10.00000	106.33600				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	169.15185	2.21000	169.14163				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.57500	95.74088	2.57500	138.23710				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	7.66500	107.73845		7.66500	107.71608			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.05991			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.29500	110.89825		8.29500	111.21986			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47622			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.48275			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.39648			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.44636			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.41645			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	8.49500	110.89714		8.49500	113.71221			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44642			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.47626			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.45633			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	8.69500	110.89632		8.69500	111.20964			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51622			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.49620			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.50617			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.87467			0.00	0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.75321			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.53607			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	7.65500	117.21269		7.65500	117.18851			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.34500	125.20501		8.34500	125.17674			0.00	0	300,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.10500	173.37659		2.10500	173.36661			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.06000	127.11256		9.06000	127.08162			45,662,400,000,000.00	5,040,000,000	2,920,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.65049			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51601			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98541			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.22504			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.46238			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.66740			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.07826			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.85154		100.00000	18.80588			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	56.72865		100.00000	56.58817			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.99500	103.80941		6.99500	103.78980		94,572,400,000,000.00	13,520,000,000	7,060,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.55691			0.00	0	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond	8.81500	104.64033		8.81500	103.46021			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.26467		100.00000	33.18137			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	99.82389			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.24283			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13682			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.31364			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.93438			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93186			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.20880			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.54500	106.97614		8.54500	107.29586			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.17829			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18311			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.18528			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.19010			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.21081			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.21562			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.13616			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		6.98000	47.43325		6.98000	47.42431			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.00500	109.72272		6.00500	109.70478		4,897,858,150,000,000.00	15,630,000,000	19,825,933,300.00	
R158P	On 15/09/2015	Spot Bond		5.97000	96.51944		5.97000	96.50375			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.07000	116.53679		6.07000	116.51754		5,921,238,118,355,000.00	75,492,276,500	23,835,884,400.00	
R159P	On 15/09/2016	Spot Bond		5.90000	91.10451		5.90000	91.08988			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.16000	127.74869		7.16000	127.72401		2,575,531,103,784,000.00	53,007,137,400	84,373,055,400.00	
R187P	On 21/12/2026	Spot Bond		6.90000	44.69636		6.90000	44.68803			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		6.82000	42.18273		6.82000	42.17496			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	285.81176		1.70000	285.79847		39,879,038,090,000.00	23,458,257,700	19,857,925,100.00	
R202	On 07/12/2033	Spot Bond		1.68000	236.67415		1.71000	235.63816		252,951,667,752,000.00	50,566,468,900	66,799,953,200.00	
R2023	On 28/02/2023	Spot Bond		6.92500	108.42837		6.91000	108.50240		4,816,486,872,250,000.00	95,521,570,000	102,371,423,800.00	
R203	On 15/09/2017	Spot Bond		6.28500	107.92154		6.28500	107.90309		7,313,113,829,719,500.00	63,582,152,700	101,341,752,400.00	
R2030	On 31/01/2030	Spot Bond		7.51000	104.49308		7.51000	104.47180		9,778,559,604,014,000.00	102,071,851,400	177,720,444,700.00	
R2032	On 31/03/2032	Spot Bond		7.68500	108.24184		7.68500	108.21942		4,566,722,587,386,500.00	94,238,462,900	140,084,399,000.00	
R2037	On 31/01/2037	Spot Bond		7.77000	107.77499		7.77000	107.75229		2,648,416,990,275,000.00	40,851,607,500	83,435,851,100.00	
R204	On 21/12/2018	Spot Bond		6.48500	106.13446		6.48000	106.13327		3,476,927,883,911,500.00	78,169,295,900	133,915,349,700.00	
R2044	On 31/01/2044	Spot Bond		7.85500	110.31495		7.85500	110.29146		3,214,608,870,750,000.00	109,243,650,000	135,199,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	7.84500	114.46408		7.84500	114.43975			3,859,287,623,566,500.00	91,942,335,700	64,667,361,800.00
R207	On 15/01/2020	Spot Bond	6.62500	103.03098		6.61500	103.05466			4,868,894,472,187,500.00	34,927,467,500	29,534,772,400.00
R208	On 31/03/2021	Spot Bond	6.75500	102.35577		6.74500	102.38675			6,767,932,086,107,500.00	01,914,446,500	36,406,397,700.00
R209	On 31/03/2036	Spot Bond	7.70000	87.18248		7.71500	87.02676			7,265,147,545,810,000.00	43,525,655,300	96,106,437,500.00
R210	On 31/03/2028	Spot Bond	1.71000	175.74156		1.71000	175.73334			11,140,468,056,000.00	6,514,893,600	18,605,783,200.00
R211	On 31/01/2017	Spot Bond	1.45000	130.23423		1.45000	130.22903			86,724,709,670,000.00	59,810,144,600	29,264,028,500.00
R212	On 31/01/2022	Spot Bond	1.71000	136.03265		1.72500	135.89633			490,940,547,876,000.00	87,099,735,600	25,911,573,600.00
R213	On 28/02/2031	Spot Bond	7.56500	97.86526		7.55500	97.93397			7,317,354,424,961,000.00	67,264,299,400	17,332,189,300.00
R214	On 28/02/2041	Spot Bond	7.76500	88.79464		7.76500	88.77595			9,114,418,352,042,500.00	73,782,144,500	87,300,526,200.00
R227C	On 15/03/2015	Spot Bond	6.13000	99.38244		6.13000	99.36586			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.97000	96.51944		5.97000	96.50375			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.89000	93.80213		5.89000	93.78709			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.90000	91.10451		5.90000	91.08988			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.04000	97.81484		6.04000	97.79901			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.91000	95.05418		5.91000	95.03897			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.89000	92.35054		5.89000	92.33581			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.95000	89.61087		5.95000	89.59643			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.26000	86.40353		6.26000	86.38890			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.31000	83.66466		6.31000	83.65038			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.48500	80.64348		6.48500	80.62934			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.46500	78.16934		6.46500	78.15567			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.44500	75.78579		6.44500	75.77258			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.43500	73.45449		6.43500	73.44171			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.57500	70.64839		6.57500	70.63584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	6.55500	68.47756	6.55500	68.46542			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	6.66500	65.85616	6.66500	65.84430			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	6.63500	63.85955	6.63500	63.84810			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.60500	61.94147	6.60500	61.93042			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.57500	60.09848	6.57500	60.08780			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.53500	58.37457	6.53500	58.36426			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.49500	56.72212	6.49500	56.71216			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.10000	52.00684	7.10000	51.99687			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.06000	50.41577	7.06000	50.40617			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.02000	48.89231	7.02000	48.88305			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	6.98000	47.43325	6.98000	47.42431			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	6.94000	46.03555	6.94000	46.02693			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	6.90000	44.69636	6.90000	44.68803			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	6.86000	43.41294	6.86000	43.40490			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	6.82000	42.18273	6.82000	42.17496			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.52513			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.23937			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.98066			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.77382			0.00		0	0.00	
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.36193			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.86543	100.00000	19.81569			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.86143	100.00000	13.82710			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.29429	100.00000	24.23413			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.51148	100.00000	66.35036				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.62489	100.00000	31.54480				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.72242	100.00000	15.67754				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.61982	100.00000	8.59307				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.62602	100.00000	12.58998				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.79604	100.00000	10.76521				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.01330	100.00000	8.98757				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.87643				0.00	400,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.18618				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.24823				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.48151				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.55785				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.80574				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.25911				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.38240				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.38686				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.83614				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.47918				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.99991				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.21235				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.31891				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.43058				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.27323				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.05692				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.34220			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.08220			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.54571			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.98007			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.75590			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.16646			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.21550			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.71984			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		101.99036		12.35000	101.95715			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.10224		100.00000	13.07050			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.71839			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.96453			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.16458		100.00000	4.15426			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.59089		100.00000	22.53494			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		51.97604		100.00000	51.84589			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.76590		100.00000	13.74904			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.74817		100.00000	34.66400			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.53010			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.53516			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.04500		112.19286		8.04500	112.16855			160,900,000,000.00	20,000,000	868,700,000.00
RW23	On 10/12/2023	Spot Bond	8.16000		109.88117		8.16000	109.85702			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.78500		95.03897		8.78500	113.14495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.27032				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.27000	108.06490	7.27000	108.04359				16,721,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.36400	10.00000	106.33600				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	102.41499				0.00	800,000,000	400,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.33500	105.02081	8.33500	104.99724				16,670,000,000,000.00	2,000,000,000	1,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.19979				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.40292				0.00	0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.81609				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.23522				0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.23143				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	101.71086				0.00	2,000,000,000	1,000,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.20731				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.71500	102.79154	6.71500	102.77300				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.98000	103.88471	7.98000	103.86239				37,825,200,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.46500	108.84054	7.46500	108.81850				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.54453	7.96000	108.52112				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25500	108.96659	7.25500	108.94514				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.68500	104.57904	7.68500	104.55726				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.40000	108.87952	7.40000	108.85767				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.43000	108.86153	7.43000	108.83959				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06667				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.68467				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.33500	107.02512	7.33500	107.00382				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.72639				0.00	721,800,000	360,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94420			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.83742			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.21500	110.84352		8.21500	110.81901			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.06000	109.17860		9.06000	109.15189			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	99.76339			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.61237			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.71544			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.83493			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.06000	104.68457		8.06000	104.66172			2,095,600,000,000.00	260,000,000	986,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	18.81831		100.00000	18.77689			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.45000	115.14384		8.45000	115.11795			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.40760			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	7.96000	103.95730		7.96000	103.93501			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.07000	95.56064		9.07000	95.53722			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53055			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	8.81000	108.73265		8.81000	108.70690			0.00	0	400,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95268			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.97875			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	8.96000	111.13140		8.96000	111.10450			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.14187			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	100.14563			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.01500	100.01138		8.01500	99.98968			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.08000	100.26137		9.08000	100.23679			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	9.60500	101.03480		9.60500	101.00862			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.44500	102.71333		8.44500	102.68987			675,600,000,000.00	80,000,000	231,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.07000	106.70211		7.07000	106.68163			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	126.27346		2.31000	273.47402			0.00	0	790,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.82405		2.09500	128.61575			0.00	0	1,000,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.40170		100.00000	19.35257			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	100.47348			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.91658		100.00000	23.85736			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000	113.29174		2.72000	127.07657			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.23891		6.50000	102.22094			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.40383			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82702			0.00	400,000,000	100,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.23244			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.31500	101.84914		8.31500	101.82635			166,300,000,000.00	20,000,000	334,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.01240			0.00	37,240,000	11,410,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74431			0.00	0	150,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.93814			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.40073		100.00000	25.33919			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	96.99519		100.00000	96.66301			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.13505			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	36.09477		100.00000	36.00539			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	32.22639		100.00000	32.14659			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	32.51660		100.00000	32.43607			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.62500	107.66035		8.62500	107.58503			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38652			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.74288			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.32000	103.05863		7.32000	107.84910			31,329,600,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.08000	103.55888		8.08000	101.63888			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.68500	104.57904		7.68500	104.55726			50,567,300,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.56742			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.69404			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.03757			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.52061			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.56194			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.89015			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.38500	103.95847		7.38500	103.93777			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38549			0.00	400,000,000	100,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67646			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.42862			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.29500	101.50792		8.29500	101.48526			2,986,200,000,000.00	360,000,000	713,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.46779			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87410			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.22074			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.35300		94.79308		8.35300	94.77177			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.84500		97.11922		7.84500	97.09868			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.87500		97.91599		7.87500	97.89510			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.07877			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.46500		105.09532		7.46500	105.07404			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46500		109.79082		2.46500	110.20207			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.43000		102.90642		7.43000	102.88580			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		101.60568		8.22500	101.58319			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	8.92000		112.76075		8.92000	112.73372			0.00	0	7,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.28797			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	8.90500		86.95302		8.90500	86.93209			0.00	0	3,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.32854			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.41791			0.00	0	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.40855			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.85879			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.45533			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.97011			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.43159			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.86210			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.79264			0.00	400,000,000	100,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.67300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.44758			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.42989			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.30967			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.77592			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.28870			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.77317			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.54714			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.55114			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94744			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94820			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.46500	108.16627		6.46500	108.14736			3,620,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		7.77000	111.97033		7.77000	111.94688			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	44.19719		100.00000	44.09012			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33308			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00699			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.29499			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.36549			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.85335			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.89614			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.43886			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.94843			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.13124			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.15483			0.00	0	0.00

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	7.32000	102.10958		7.32000	102.08930			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34591			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.35495			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.40394		7.83000	100.38264			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34095			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35224			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37282			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.34095			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.35224			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.18293		7.16000	100.35041			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37436			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37255			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.41574			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.40991			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.58513			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.56521			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.34049			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35495			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.44949		8.73000	100.37838			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.33914			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35224			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.95000	103.17418		7.95000	101.09871			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.34642			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36249			0.00	0	0.00

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	100.37526			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37029			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.37902			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41485			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.41305			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.40837			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55413			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.55590			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.56142			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.53094			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.58262			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.21500	104.60883		8.21500	107.59002			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.42905			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.49567			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.12500	105.07609		8.12500	104.93022			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	101.71690			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.58129			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	101.88205			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.73341			0.00	0	0.00

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	100.00000	0.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	102.55168	0.00000				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	102.35016	0.00000				0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36296	0.00000				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.05076	101.06155	6.03564	101.06155	6.03564			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.63658	0.00000				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.35607	0.00000				0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36066	0.00000				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.35607	0.00000				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.36066	0.00000				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.36296	0.00000				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.35331	0.00000				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.36066	0.00000				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38590	0.00000				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.38590	0.00000				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.38590	0.00000				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.42258	0.00000				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	100.43174	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
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.42029			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60287			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.61424			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.60970			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.13500	104.27848		7.13500	104.25843			285,400,000,000.00	40,000,000	684,500,000.00
TL20	On 22/02/2020	Spot Bond	8.56500	89.58611		8.56500	89.53620			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.21500	107.15061		7.21500	107.12963			341,702,400,000,000.00	47,360,000,000	29,492,300,000.00
TN20	On 17/09/2020	Spot Bond	8.42500	113.22458		8.42500	113.19877			361,248,513,165,000.00	42,878,161,800	19,733,424,900.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.97646		100.00000	0.97404			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.61500	115.95000		8.61500	115.92298			218,821,000,000,000.00	25,400,000,000	11,300,000,000.00
TN25	On 19/08/2025	Spot Bond	8.84000	108.87239		8.84000	108.84681			302,328,000,000,000.00	34,200,000,000	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	8.92000	101.89043		8.92000	101.86587			124,880,000,000,000.00	14,000,000,000	9,337,500,000.00
TN30	On 09/10/2030	Spot Bond	9.21000	114.02524		9.21000	113.99704			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.67500	113.64379		9.67500	113.61429			1,935,000,000,000.00	200,000,000	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.12967			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.51706			0.00	0	8,451,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78705			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78151			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.78085			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.75315			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.69614			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.78121			0.00	0	0.00



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	100.67111			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.36400		10.00000	106.33600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.63424			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.64683			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.46790			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.49750			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.17799		10.00000	100.14831			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.17355		9.75000	100.14461			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.17300		100.00000	10.14396			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.03484			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.09793			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.13294			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.13995			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.33571			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.76712			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.57185		100.00000	11.54287			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.47717			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.47800			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.23032			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.97937			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.73124			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.99222			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.73009			0.00	0	0.00

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	97.13268			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.92808			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.64083			0.00	0	16,500,000,000.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.33901			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.06502			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.45585			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.32949			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.00494			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.55403			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.18842			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	93.56120			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	100.00000		81.47321	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
TSP183	On 04/02/2016	Spot Bond	100.00000		50.19026	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.75989	100.00000	14.72413				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.16678			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.26898			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.25135			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.23373			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42575			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39329			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.30390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.26745			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.77699			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.38715			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.44151			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.26633			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39630			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.14500		116.66999		8.14500	116.64426			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		8.32537		100.00000	8.30852			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.13278		100.00000	8.11632			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.71942			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.19581			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.92482			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.92212			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92207			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.78582			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.80647			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.81556		100.00000	7.79975			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.62298		100.00000	7.60755			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46000		109.80841		6.46000	109.78912		129,200,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.94000		234.70413		1.94000	234.69162			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.32500		102.52789		6.32500	102.51045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	6.78500	106.37943		6.78500	106.35982			63,779,000,000,000.00	9,400,000,000	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.03500	108.91501		7.03500	108.89421			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.24000	109.36340		7.24000	109.34191			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.28500	110.27108		7.28500	110.24928			39,339,000,000,000.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.95500	97.70456		5.95500	97.68899			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88500	96.03350		5.88500	96.01820			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95500	97.68899		5.95500	97.67342			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.42500	74.55283		6.42500	74.53981			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.49880		100.00000	61.38212			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.55209		100.00000	32.49033			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.42e+017</b>	<b>75,118,349,952</b>	<b>1618275712600.00</b>
<b>Grand Total:</b>										<b>1.42e+017</b>	<b>75,118,554,584</b>	<b>1618279927584.00</b>