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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 26/02/2015	Any day expiry		11.52180	11.52180		11.52420	11.52420		13.18	36,525,975.40	3,173	0.00
\$ / R	On 27/02/2015	Any day expiry		11.52720	11.52720		11.52420	11.52420		12.74	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	10.22210	0.01022		20.91410	0.02091	10.222	14.62	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	0.02060	0.00002		0.65680	0.00066	0.021	21.22	0.00	0	10,000.00
\$ / R	On 05/03/2015	Any day expiry		11.52720	11.52720		11.53220	11.53220		11.97	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	40.37930	0.04038		47.02700	0.04703	40.379	12.77	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.53440	11.53440		11.53960	11.53960		11.84	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	157.72310	0.15772		165.12900	0.16513	157.723	12.16	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.53990	11.53990		11.54500	11.54500		12.14	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.54710	11.54710		11.55220	11.55220		12.01	2,758,440,530.60	238,886	1,056,536.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	0.05670	0.00006		0.07790	0.00008	0.057	18.30	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	0.15090	0.00015		0.19740	0.00020	0.151	16.81	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	0.36840	0.00037		0.46100	0.00046	0.368	15.54	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	0.94270	0.00094		1.12730	0.00113	0.943	14.26	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	1.21650	0.00122		1.43720	0.00144	1.217	13.93	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	1.49530	0.00150		1.74960	0.00175	1.495	13.66	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	1.57490	0.00157		1.83830	0.00184	1.575	13.59	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	2.66410	0.00266		3.03530	0.00304	2.664	12.92	0.00	0	46,165.00

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	11.00	Put	5.15630	0.00516	5.71940	0.00572	5.156	12.54	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	552.25630	0.55226	557.91940	0.55792	552.256	12.54	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	325.34780	0.32535	331.76010	0.33176	325.348	12.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	37.65470	0.03765	39.06460	0.03906	37.655	12.25	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	49.35840	0.04936	50.81290	0.05081	49.358	12.20	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	210.74960	0.21075	217.28000	0.21728	210.750	12.15	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	197.24800	0.19725	203.74650	0.20375	197.248	12.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	70.14800	0.07015	71.54650	0.07155	70.148	12.13	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	84.56690	0.08457	85.85980	0.08586	84.567	12.09	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	165.57520	0.16558	171.93280	0.17193	165.575	12.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	126.47580	0.12648	132.48190	0.13248	126.476	12.02	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	121.40380	0.12140	127.34540	0.12735	121.404	12.01	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	124.30380	0.12430	125.14540	0.12515	124.304	12.01	8,701.27	70	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	101.97370	0.10197	107.66360	0.10766	101.974	12.35	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	85.45990	0.08546	90.84740	0.09085	85.460	12.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	239.49210	0.23949	239.30200	0.23930	239.492	13.19	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	59.82160	0.05982	64.51630	0.06452	59.822	13.40	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	57.72180	0.05772	62.34410	0.06234	57.722	13.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	35.10990	0.03511	38.73530	0.03874	35.110	14.44	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	396.79850	0.39680	395.25640	0.39526	396.798	14.51	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	24.80270	0.02480	27.78860	0.02779	24.803	15.13	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	477.70270	0.47770	475.58860	0.47559	477.703	15.13	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	20.92000	0.02092	23.61920	0.02362	20.920	15.48	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	5.50050	0.00550	6.61470	0.00661	5.500	18.77	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	958.40050	0.95840	954.41470	0.95441	958.401	18.77	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	4.49030	0.00449	5.45380	0.00545	4.490	19.36	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	4.17170	0.00417	5.08520	0.00509	4.172	19.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	2.06890	0.00207	2.60800	0.00261	2.069	20.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.79630	0.00080	1.05070	0.00105	0.796	21.06	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.05050	0.00005	0.07660	0.00008	0.050	26.85	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.54900	11.54900	11.52650	11.52650			14,062,330.00	1,220	1,220.00
\$ / R	On 27/03/2015	Any day expiry			11.56710	11.56710	11.57190	11.57190		12.42	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	4.92820	0.00493	5.28120	0.00528	4.928	13.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	15.51090	0.01551	16.15880	0.01616	15.511	12.17	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	28.66390	0.02866	29.50770	0.02951	28.664	12.22	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	142.12100	0.14212	147.13400	0.14713	142.121	12.48	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	83.93970	0.08394	88.07920	0.08808	83.940	13.69	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.03310	0.00003	0.04410	0.00004	0.033	24.51	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.57260	11.57260	11.57720	11.57720		12.29	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.57620	11.57620	11.58090	11.58090		12.31	0.00	0	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	42.61890	0.04262	43.41130	0.04341	42.619	12.10	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	36.21270	0.03621	38.61330	0.03861	36.213	15.94	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.62680	11.62680	11.63240	11.63240		12.28	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	17.01870	0.01702	17.25540	0.01726	17.019	12.17	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	55.86560	0.05587	56.03580	0.05604	55.866	11.60	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	121.62450	0.12162	125.19210	0.12519	121.625	13.91	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	11.88470	0.01188	12.67400	0.01267	11.885	31.27	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.65520	11.65520	11.66110	11.66110		12.33	0.00	0	6,000.00

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 15/05/2015	Any day expiry		11.65900	11.65900	11.66500	11.66500		12.36	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.68180	11.68180	11.68800	11.68800		12.52	0.00	0	1,625.00
\$ / R		On 27/05/2015	Any day expiry	10.80	28.87900	0.02888	28.94670	0.02895	28.879	11.95	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry	10.94	Put 42.40300	0.04240	42.40550	0.04241	42.403	11.69	0.00	0	3,655.00
\$ / R		On 27/05/2015	Any day expiry	11.15	Put 76.02060	0.07602	75.81990	0.07582	76.021	11.49	0.00	0	250.00
\$ / R		On 27/05/2015	Any day expiry	11.90	Call 214.52610	0.21453	218.69650	0.21870	214.526	13.34	0.00	0	3,655.00
\$ / R		On 27/05/2015	Any day expiry	12.21	Call 143.79890	0.14380	147.16050	0.14716	143.799	14.61	0.00	0	250.00
\$ / R		On 27/05/2015	Any day expiry	15.48	Call 18.91820	0.01892	19.76160	0.01976	18.918	29.11	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.70710	11.70710	11.69770	11.69770		12.61	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.71310	11.71310	11.71940	11.71940		12.65	592,026,926.40	50,544	216,102.00
\$ / R		On 12/06/2015	Foreign Exchange Future	10.73	Put 30.09920	0.03010	30.12400	0.03012	30.099	12.08	0.00	0	22,850.00
\$ / R		On 12/06/2015	Foreign Exchange Future	10.75	Put 31.71770	0.03172	31.73550	0.03174	31.718	12.05	0.00	0	10,000.00
\$ / R		On 12/06/2015	Foreign Exchange Future	10.80	Put 36.10500	0.03611	36.10230	0.03610	36.105	11.97	0.00	0	9,100.00
\$ / R		On 12/06/2015	Foreign Exchange Future	10.98	Put 56.59990	0.05660	56.47880	0.05648	56.600	11.69	0.00	0	22,320.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.00	Put 59.40060	0.05940	59.26120	0.05926	59.401	11.66	0.00	0	55,000.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.30	Call 545.45350	0.54545	551.19610	0.55120	545.453	11.88	0.00	0	2,170.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.48	Call 435.40770	0.43541	440.76680	0.44077	435.408	12.23	0.00	0	1,600.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.50	Call 424.28600	0.42429	429.59700	0.42960	424.286	12.27	0.00	0	3,940.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.50	Put 211.18600	0.21119	210.19700	0.21020	211.186	12.27	0.00	0	1,750.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.60	Call 371.93030	0.37193	376.98720	0.37699	371.930	12.46	0.00	0	500.00
\$ / R		On 12/06/2015	Foreign Exchange Future	11.65	Call 347.75550	0.34776	352.67790	0.35268	347.756	12.55	0.00	0	800.00
\$ / R		On 12/06/2015	Foreign Exchange Future	12.30	Call 161.55980	0.16156	164.88590	0.16489	161.560	14.97	0.00	0	1,600.00
\$ / R		On 12/06/2015	Foreign Exchange Future	12.56	Call 123.54980	0.12355	126.37570	0.12638	123.550	16.00	0.00	0	1,750.00
\$ / R		On 12/06/2015	Foreign Exchange Future	12.63	Call 115.38580	0.11539	118.09240	0.11809	115.386	16.28	0.00	0	9,100.00
\$ / R		On 12/06/2015	Foreign Exchange Future	13.00	Call 81.91980	0.08192	84.08320	0.08408	81.920	17.70	0.00	0	65,000.00
\$ / R		On 12/06/2015	Foreign Exchange Future	13.22	Call 67.68330	0.06768	69.58330	0.06958	67.683	18.51	0.00	0	22,850.00
\$ / R		On 12/06/2015	Foreign Exchange Future	13.46	Call 55.86470	0.05586	57.52680	0.05753	55.865	19.38	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.74080	11.74080	11.71350	11.71350		12.87	0.00	0	4,136.00
\$ / R		On 26/06/2015	Any day expiry	10.80	Put 41.41190	0.04141	44.99030	0.04499	41.412	11.93	0.00	0	300.00
\$ / R		On 26/06/2015	Any day expiry	11.15	Put 93.66830	0.09367	100.41990	0.10042	93.668	11.51	0.00	0	250.00
\$ / R		On 26/06/2015	Any day expiry	12.46	Call 162.94750	0.16295	157.18170	0.15718	162.948	15.55	0.00	0	250.00
\$ / R		On 26/06/2015	Any day expiry	15.88	Call 26.22500	0.02623	25.85830	0.02586	26.225	28.16	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		11.74880	11.74880	11.63660	11.63660			93,107,800.00	8,000	8,000.00
\$ / R		On 29/07/2015	Any day expiry		11.80630	11.80630	11.74710	11.74710		13.08	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	10.80	Put 52.73430	0.05273	60.56890	0.06057	52.734	11.86	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry	11.15	Put 109.21980	0.10922	123.16020	0.12316	109.220	11.53	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	12.71	Call 186.06180	0.18606	172.40790	0.17241	186.062	16.35	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	16.15	Call 37.87660	0.03788	35.83010	0.03583	37.877	27.39	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.86380	11.86380	11.81220	11.81220		13.19	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	10.80	Put 60.34850	0.06035	67.39940	0.06740	60.349	11.75	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry	11.15	Put 119.30670	0.11931	131.35780	0.13136	119.307	11.49	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	12.97	Call 199.98770	0.19999	188.65390	0.18865	199.988	17.09	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	16.50	Call 44.51870	0.04452	42.59180	0.04259	44.519	26.93	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		11.89150	11.89150	11.86950	11.86950		13.39	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		11.89940	11.89940	11.90490	11.90490		13.39	116,150,043.40	9,761	42,293.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	Put 41.90530	0.04191	41.85380	0.04185	41.905	12.05	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	Call 1,343.90880	1.34391	1,349.34440	1.34934	1,343.909	11.95	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	Put 92.37410	0.09237	92.10510	0.09211	92.374	11.61	0.00	0	24,142.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	995.42590	0.99543	1,000.64100	1.00064	995.426	11.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	96.02590	0.09603	95.74100	0.09574	96.026	11.61	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	138.93910	0.13894	138.46110	0.13846	138.939	11.55	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	162.34470	0.16234	161.75880	0.16176	162.345	11.52	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	249.60750	0.24961	248.73950	0.24874	249.608	12.14	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	268.72130	0.26872	267.79590	0.26780	268.721	12.27	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	598.11300	0.59811	602.60010	0.60260	598.113	12.46	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	435.85040	0.43585	439.74060	0.43974	435.850	13.74	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	307.10790	0.30711	310.33040	0.31033	307.108	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	217.81450	0.21781	220.43710	0.22044	217.815	17.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	179.43980	0.17944	181.75920	0.18176	179.440	18.32	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	133.09110	0.13309	134.99380	0.13499	133.091	20.08	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	117.05740	0.11706	118.80010	0.11880	117.057	20.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	114.76640	0.11477	116.48100	0.11648	114.766	22.33	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.92700	11.92700	11.89700	11.89700		13.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	66.53060	0.06653	70.80660	0.07081	66.531	11.59	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	132.84770	0.13285	140.04410	0.14004	132.848	11.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	208.20460	0.20820	218.00700	0.21801	208.205	11.80	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	214.15560	0.21416	208.24940	0.20825	214.156	17.87	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	149.80680	0.14981	145.94020	0.14594	149.807	19.97	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	55.68270	0.05568	54.61900	0.05462	55.683	26.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.98610	11.98610	11.93240	11.93240		13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	71.41900	0.07142	78.79980	0.07880	71.419	11.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	141.94930	0.14195	154.28160	0.15428	141.949	11.65	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	226.73710	0.22674	215.70410	0.21570	226.737	18.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	69.49460	0.06949	66.66150	0.06666	69.495	26.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.04130	12.04130	11.99130	11.99130		13.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	77.08670	0.07709	84.02520	0.08403	77.087	11.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	147.75330	0.14775	159.04850	0.15905	147.753	11.61	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	237.27760	0.23728	227.37400	0.22737	237.278	19.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	69.97630	0.06998	67.44200	0.06744	69.976	26.28	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.06690	12.06690	12.04630	12.04630		14.04	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.07290		12.07290	12.07290	12.07780	12.07780		13.89	603,645.00	50	52,203.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	104.28270	0.10428	104.02890	0.10403	104.283	11.42	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,227.18270	1.22718	1,231.82890	1.23183	1,227.183	11.42	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,187.74230	1.18774	1,192.35760	1.19236	1,187.742	11.47	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,037.37120	1.03737	1,041.84090	1.04184	1,037.371	11.65	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	899.51300	0.89951	903.80230	0.90380	899.513	11.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	321.38050	0.32138	320.55890	0.32056	321.380	12.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	370.18450	0.37018	372.97470	0.37297	370.184	16.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	353.88990	0.35389	356.60710	0.35661	353.890	17.05	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	338.78960	0.33879	341.43710	0.34144	338.790	17.35	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	304.85400	0.30485	307.33810	0.30734	304.854	17.99	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	214.74090	0.21474	216.73020	0.21673	214.741	20.44	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.09260	12.09260	12.07190	12.07190		14.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	82.23930	0.08224	85.33050	0.08533	82.239	11.45	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	151.93420	0.15193	156.80480	0.15680	151.934	11.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	243.41820	0.24342	240.04850	0.24005	243.418	19.78	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	72.17840	0.07218	71.46880	0.07147	72.178	26.25	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.19750	12.19750	12.09740	12.09740		14.22	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	316.89940	0.31690	350.46980	0.35047	316.899	12.17	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	266.57310	0.26657	249.17240	0.24917	266.573	23.82	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.25350	12.25350	12.20150	12.20150		14.34	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.25960	12.25960	12.26360	12.26360		14.33	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.43810	12.43810	12.25740	12.25740		14.82	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.44630	12.44630	12.45020	12.45020		14.82	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.63910	12.63910	12.44200	12.44200		15.15	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.64730	12.64730	12.65130	12.65130		15.15	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.82360	12.82360	12.64310	12.64310		15.30	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.83390	12.83390	12.83790	12.83790		15.40	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.54710	11.54710	11.55220	11.55220		12.01	542,713.70	47	2,085.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	30,073.37330	0.30073	30,721.00510	0.30721	30,073.373	12.27	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.71310	11.71310	11.71940	11.71940		12.65	93,704.80	8	180.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.89940	11.89940	11.90490	11.90490		13.39	0.00	0	161.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.07290	12.07290	12.07780	12.07780		13.89	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.80290	17.80290	17.89490	17.89490		10.17	9,061,676.10	509	39,108.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	4.27060	0.00427	3.27320	0.00327	4.271	13.97	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	10.89130	0.01089	8.11910	0.00812	10.891	12.81	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	65.57010	0.06557	49.26730	0.04927	65.570	11.34	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	21.97050	0.02197	35.69050	0.03569	21.971	11.99	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	3.99880	0.00400	7.29150	0.00729	3.999	14.12	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	2.18920	0.00219	4.11000	0.00411	2.189	15.20	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.96360	0.00096	1.87180	0.00187	0.964	16.88	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.04800	18.04800	18.14260	18.14260		12.16	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.32680	18.32680	18.42220	18.42220		13.05	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.59200	18.59200	18.68750	18.68750		13.57	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09694	0.09694	0.09709	0.09709		15.85	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09845	0.09845	0.09861	0.09861		15.36	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10017	0.10017	0.10067	0.10067		14.83	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			12.96340	12.96340	13.10890	13.10890		11.32	7,518,772.00	580	81,766.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	9.18920	0.00919	3.83190	0.00383	9.189	11.90	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	196.35320	0.19635	303.15220	0.30315	196.353	11.54	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	150.33400	0.15033	88.02520	0.08803	150.334	11.41	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	458.35970	0.45836	340.45850	0.34046	458.360	12.66	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	840.65140	0.84065	702.20790	0.70221	840.651	14.38	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	1,038.17950	1.03818	895.89910	0.89590	1,038.179	14.98	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	1,058.03710	1.05804	915.50930	0.91551	1,058.037	15.04	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,287.08670	1.28709	1,142.76000	1.14276	1,287.087	15.72	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.05500	0.00006	0.20350	0.00020	0.055	19.41	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.04980	0.00005	0.18400	0.00018	0.050	19.68	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.03440	0.00003	0.12650	0.00013	0.034	20.76	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.03270	0.00003	0.12010	0.00012	0.033	20.92	0.00	0	5,700.00

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	15.31	Call	0.03100		0.00003		0.11400	0.00011	0.031	21.08	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.03050		0.00003		0.11210	0.00011	0.030	21.14	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.02860		0.00003		0.10490	0.00010	0.029	21.35	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.13790		13.13790		13.28670	13.28670		11.97	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	69.36780		0.06937		93.14100	0.09314	69.368	15.80	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.16450		13.16450		13.31340	13.31340		12.04	80,882,688.00	6,144	99,405.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	116.24150		0.11624		85.30090	0.08530	116.241	11.08	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	483.25480		0.48325		401.70720	0.40171	483.255	12.37	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	225.49140		0.22549		288.02320	0.28802	225.491	12.63	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	160.13050		0.16013		207.24130	0.20724	160.130	13.60	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	39.94130		0.03994		52.64030	0.05264	39.941	18.73	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.39550		13.39550		13.54550	13.54550		12.62	0.00	0	6,805.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.61860		13.61860		13.77000	13.77000		12.99	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	803.61130		0.80361		725.08350	0.72508	803.611	13.41	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	187.93160		0.18793		214.42120	0.21442	187.932	19.95	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.41840		14.41840		14.57840	14.57840		14.51	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			570.73300		570.73300		566.55600	566.55600			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.95900		462.95900		462.29500	462.29500			0.00	0	119.00
AL37	On 06/08/2015	Index Future			470.48600		470.48600		469.81700	469.81700			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			554.18900		554.18900		552.39900	552.39900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			563.19900		563.19900		561.38800	561.38800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			506.57000		506.57000		504.52300	504.52300			415,387,400.00	82	577.00
ALBI	On 06/08/2015	Index Future			514.80600		514.80600		512.73200	512.73200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			523.45600		523.45600		521.34700	521.34700			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.03600		9.03600		9.10060	9.10060		14.63	4,518,000.00	500	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	98.88750		0.09889		75.97500	0.07598	98.888	14.52	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	384.69090		0.38469		332.49240	0.33249	384.691	15.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	4.77460		0.00477		8.60800	0.00861	4.775	17.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.76850		0.00077		1.52500	0.00153	0.768	21.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.11980		9.11980		9.18360	9.18360		14.11	1,477,407.60	162	9,860.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	48.56090		0.04856		41.30460	0.04130	48.561	14.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	95.29950		0.09530		82.43450	0.08243	95.300	13.98	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	217.06740		0.21707		192.93040	0.19293	217.067	14.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	261.63970		0.26164		295.86970	0.29587	261.640	14.08	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	145.45910		0.14546		168.13170	0.16813	145.459	14.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	112.74080		0.11274		131.38780	0.13139	112.741	15.27	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.21980		9.21980		9.28320	9.28320		12.80	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.31700		9.31700		9.37940	9.37940		12.97	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.24450		9.24450		9.27960	9.27960		8.63	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.36630		9.36630		9.40280	9.40280		12.03	0.00	0	1,631.00

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 CAFZ	On 16/03/2015	Can-Do Future		31.74810	31.74810		37.01570	37.01570			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		0.06000	0.06000		0.54000	0.54000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.11040	12.11040		12.17600	12.17600		12.58	387,532.80	32	3,114.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.32950	12.32950		12.39890	12.39890		13.40	0.00	0	6,542.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.83790	1.83790		1.83980	1.83980		11.62	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.84740	1.84740		1.84930	1.84930		12.14	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future		1.73850	1.73850		1.75780	1.75780		9.15	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.76850	1.76850		1.78890	1.78890		13.30	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.80190	1.80190		1.82860	1.82860		13.10	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 07/05/2015	Bond Future		122.17250	122.17250		122.19340	122.19340			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.19038	124.19038		124.21316	124.21316			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 07/05/2015	Bond Future		9.06187	87.32039		9.13433	86.74843			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.12819	88.75531		9.20270	88.17516			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.19033	86.44367		9.26710	85.85357			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 07/05/2015	GOVI		502.43800	502.43800		500.53300	500.53300			0.00	0	452.00
GOVI	On 06/08/2015	GOVI		510.60600	510.60600		508.67700	508.67700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		519.18700	519.18700		517.22400	517.22400			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.72823	118.72823		118.43103	118.43103			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.51325	119.51325		119.21251	119.21251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015		Bond Future	125.54098	125.54098		125.56340	125.56340			0.00	0	3,261.00
I2038	On 06/08/2015		Bond Future	126.29129	126.29129		126.31577	126.31577			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 07/05/2015		Bond Future	125.54016	125.54016		125.56295	125.56295			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future	127.61363	127.61363		127.63820	127.63820			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 07/05/2015		Bond Future	134.64883	134.64883		134.67272	134.67272			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future	135.40039	135.40039		135.42636	135.42636			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 07/05/2015		Index Future	224.83700	224.83700		224.79900	224.79900			0.00	0	1,076.00
IGOV	On 06/08/2015		Index Future	228.51000	228.51000		228.47500	228.47500			0.00	0	100.00
IGOV	On 05/11/2015		Index Future	232.36800	232.36800		232.33200	232.33200			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	608.76800	608.76800		608.69800	608.69800			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	618.73900	618.73900		618.66900	618.66900			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.10000	93.90000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.12000	93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.17000	93.83000		6.17000	93.83000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.25000	93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.37000	93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.50000	93.50000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.66000	93.34000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.81000	93.19000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.95000	93.05000		6.95000	93.05000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12610	0.12610		0.12610	0.12610			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12390	0.12390		0.12370	0.12370			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05710	0.05710		0.05720	0.05720		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05240	0.05240		0.05260	0.05260			0.00	0	14,200.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04780	0.04780		0.04800	0.04800			0.00	0	81,701.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.12270	1.12270		1.13480	1.13480			0.00	0	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12390	1.12390		1.13600	1.13600			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12570	1.12570		1.13780	1.13780			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12800	1.12800		1.14010	1.14010			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.57699		126.38813		7.62885	125.93505			529,439,876.57	4,189	33,046.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,589.20000		2.58920		2,897.77000	2.89777	2,589.200	7.62	93,211.20	36	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,312.88000		2.31288		2,604.12000	2.60412	2,312.880	7.64	83,263.68	36	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Call	1,378.87000		1.37887		1,199.13000	1.19913	1,378.870	7.66	49,639.32	36	0.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,055.74000		2.05574		2,329.08000	2.32908	2,055.740	7.66	74,006.64	36	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	908.34000		0.90834		1,073.07000	1.07307	908.340	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.61255		123.16707		7.66611	122.70819			0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	152.13000		0.15213		180.23000	0.18023	152.130	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.64027		125.21682		7.69580	124.74994			0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	336.73000		0.33673		381.28000	0.38128	336.730	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.65164		122.17481		7.70901	121.70098			0.00	0	5,660.00
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 07/05/2015	Bond Future			288.03563		288.03563		288.19151	288.19151			0.00	0	861.00
R197	On 06/08/2015	Bond Future			286.68758		286.68758		286.84946	286.84946			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 07/05/2015	Bond Future			236.29131		236.29131		236.33419	236.33419			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			236.95112		236.95112		236.99759	236.99759			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 07/05/2015	Bond Future			7.34472		103.89534		7.38643	103.64761		6.06	9,038,894.58	87	14,434.00
R2023	On 06/08/2015	Bond Future			7.37636		105.60248		7.41970	105.35199		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	20.58000		0.02058		24.67000	0.02467	20.580	6.27	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 07/05/2015	Bond Future			6.60204		104.80886		6.62962	104.74855		1.95	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.59872		106.53122		6.62920	106.47133		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.56731		104.13637		6.60237	104.07516		1.64	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			7.98038		102.38089		8.05257	101.76394			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.02378		100.05469		8.09808	99.42898			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 07/05/2015	Bond Future			8.10947		102.21247		8.19694	101.41272			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.15153		103.89248		8.24143	103.08096			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.18786		101.46504		8.28040	100.63969			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			8.17836		105.59378		8.25036	104.85353			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.22040		103.06992		8.29428	102.31888			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.25340		104.78565		8.32925	104.02180			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 07/05/2015	Bond Future			6.82882		106.80109		6.85575	106.71429		2.93	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.85053		104.51955		6.87932	104.43270		2.93	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	12.08000		0.01208		13.78000	0.01378	12.080	3.14	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.85277		106.25887		6.88426	106.17025		2.77	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 07/05/2015	Bond Future			8.22624		108.15786		8.30325	107.27971			865,262.88	8	9,494.00
R2044	On 06/08/2015	Bond Future			8.26607		105.55081		8.34500	104.65968			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.29742		107.30788		8.37834	106.40154			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 07/05/2015	Bond Future			8.21748		107.73329		8.28927	106.88549			0.00	0	34,258.00
R2048	On 06/08/2015	Bond Future			8.25306		109.50338		8.32655	108.64315			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.28555		106.89352		8.36089	106.01862			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 07/05/2015	Bond Future			6.98503		103.37084		7.02744	103.20312		3.86	21,087,651.36	204	35,334.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,942.06000	2.94206		2,786.32000	2.78632		2,942.060	4.10	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.01438		101.42661		7.05931	101.25745		3.85	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,092.71000	2.09271		1,972.35000	1.97235		2,092.710	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.02459		103.11461		7.07267	102.94230		3.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,134.63000	2.13463		2,021.79000	2.02179		2,134.630	3.79	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 07/05/2015	Bond Future			7.10529		99.07932		7.14732	98.88223		4.89	12,285,835.68	124	60,921.00
R208	On 06/08/2015	Bond Future			7.13306		100.70776		7.17708	100.50875		4.74	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	12.84000	0.01284		15.54000	0.01554		12.840	5.06	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.15002		98.98287		7.19654	98.78023		4.69	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	145.96000	0.14596		163.67000	0.16367		145.960	5.00	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/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 07/05/2015	Bond Future			8.13457		81.92063		8.20644	81.31037		12.47	4,096,031.50	50	14,191.00
R209	On 07/05/2015	Bond Future	7.30	Call	82.57000		0.08257		60.01000	0.06001	82.570	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,165.28000		1.16528		1,417.33000	1.41733	1,165.280	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.17134		83.26707		8.24494	82.64786		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	63.95000		0.06395		81.30000	0.08130	63.950	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.20297		81.50393		8.27845	80.87423		12.50	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 07/05/2015	Bond Future			174.66414		174.66414		174.69643	174.69643			0.00	0	583.00
R210	On 06/08/2015	Bond Future			177.54881		177.54881		177.58355	177.58355			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 07/05/2015	Bond Future			131.76449		131.76449		131.78942	131.78942			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.30840		132.30840		132.33530	132.33530			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 07/05/2015	Bond Future			137.52386		137.52386		137.28928	137.28928			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.00357		138.00357		137.76675	137.76675			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 07/05/2015	Bond Future			8.02595		92.27567		8.10817	91.59723		10.60	0.00	0	15,666.00
R213	On 06/08/2015	Bond Future			8.06456		93.79183		8.14902	93.10349		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.09975		91.80688		8.18666	91.10682		10.56	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 07/05/2015	Bond Future			8.16177		83.49802		8.23352	82.84487		13.25	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.19630		84.87001		8.26972	84.20722		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.22777		82.98981		8.30300	82.31579		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.25032		84.48657		8.32728	83.80135		12.99	0.00	0	4,420.00
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			20,474.96000		20,474.96000		20,581.73000	20,581.73000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 16/03/2015	Foreign Exchange Future		4.60750	4.60750		4.63300	4.63300		8.44	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.57630	4.57630		4.60400	4.60400		10.38	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.64330	1.64330		1.62740	1.62740			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.59070	1.59070		1.54610	1.54610			0.00	0	0.00
Total for Derivatives :											4,707,909,520.48	324,574	4205708.00

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.17208			101.15415			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.70500	103.57220		6.71000	103.55244			6,168,600,000,000.00	920,000,000	460,000,000.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.42390			101.40297			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.98000	108.53276		8.00500	108.42184			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.98952			100.96875			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.54000	108.06105		8.58000	107.84350			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	105.97100		10.00000	105.94300			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.10585			100.08335			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.18031			100.15762			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.84500	100.60413		8.87000	100.50306			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.69439		100.00000	9.67011			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	103.04914		10.84000	103.01910			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.10536		100.00000	11.08262			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.82500	103.58514		6.83000	103.56551			0.00	0	170,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.12706			101.10500			0.00	0	90,000,000.00
AB09	On 03/05/2017	Spot Bond		8.22000	107.40129		8.24500	107.32727			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond		2.42000	271.75480		2.41500	271.84934			1,210,000,000,000.00	500,000,000	250,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.98371			101.96482			0.00	2,200,000,000	1,100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.81855			101.79817			0.00	0	5,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.63917			101.61773			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.68056			101.65857			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.05200			99.03134			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.82496			100.80562			0.00	0	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.53155			100.51161			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.59359		100.00000	97.33333			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.16000	173.09728		2.15500	173.14509			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.15309		2.76000	164.15029			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.93967		2.17000	174.93944			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.93052		1.82000	186.93205			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.56625	80.87900		7.59125	80.80813			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.56625	80.87900		7.59125	80.80813			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	97.79000			97.77000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.54287			101.52084			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	96.50000			96.48000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	95.64000			95.63000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	95.11000			95.09000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	93.67000			93.66000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	93.10000			93.08000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.13833			101.11825			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.00183			100.98168			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	92.76000			92.74000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		92.08000			92.06000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		91.82000			91.80000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		91.55000			91.54000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.27988			101.25973			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.99500		109.64241	7.00000		109.61891			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.01119			100.98948			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.25000			90.24000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		89.75000			89.74000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.73000		107.81568	2.76000		107.52733			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51500		161.01884	2.51500		161.01712			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.38000		214.42109	2.38000		214.41958			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		88.02000			88.01000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.92000		93.47549	8.96000		93.23797			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		100.61000			100.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		85.56000			84.13000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.31925			102.29990			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.24000			96.22000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		105.40500			104.20500			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		108.10451	9.63000		108.07659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000		99.83000			99.82000			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	8.94500		113.24453		8.99500	112.83046			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.24500		95.81193		8.28500	95.61077			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		103.04000			104.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.06000			112.53000			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	9.04000		112.51121		9.09000	112.10058			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		89.98000			89.97000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.83573			99.81488			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.63538			100.61334			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.72000		110.30380		7.74500	110.21172			772,000,000.00	100,000	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.25000		109.31027		8.29000	109.09076			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86500		103.00695		6.87000	102.98696			19,565,250,000,000.00	2,850,000,000	1,000,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.33500		101.48713		8.37500	101.29770			833,500,000.00	100,000	780,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.14000		97.41846		9.19000	97.04929			3,656,000,000,000.00	400,000,000	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.24500		106.40660		7.26500	106.36563			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.23000		275.45770		2.22500	275.55520			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	2.04000		128.92518		2.04000	128.92544			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.24000		131.71549		2.27000	131.46740			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00664		100.00000	0.00662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		95.24227		100.00000	94.99743			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15500		107.47313		11.16000	107.43835			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.30484			100.27689			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.58832		100.00000	6.57200			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.31223			100.28361			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.41683			100.37871			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		39.26944		100.00000	39.17220			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.29744			100.27017			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.40673		11.00000	68.38718			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		39.26944		100.00000	39.17220			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.69282			101.66890			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.85350			101.82727			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.62118			101.59828			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.66959			101.64600			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.69089			101.66699			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.74066			100.71735			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.74066			100.71735			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.74476			100.72131			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.74476			100.72131			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.73658			100.71339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088		On 20/12/2015	Spot Bond	0.00000	94.55140			94.53274			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.41549			101.39376			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.64057			101.61739			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.68874			101.66487			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.70805			101.68389			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.66934			101.64574			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.58246			101.56011			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.73500	106.93805		8.77500	106.75250			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.82762			100.80463			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.46571			101.44301			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	88.62651			88.60645			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	177.66786			176.80783			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	177.75311			176.89214			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.62109			101.59819			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.58515			102.56303			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.02027			99.99977			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.58351			102.56142			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.73341			100.71033			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.17613			101.15364			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	102.73466			102.71236			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.73321			102.71290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	101.62692			101.60393			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.60890			102.58773			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.44117			101.42085			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.40821			101.38836			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.47219			101.45143			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.59226			101.56978			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.52444			101.50293			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.44699			101.42658			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.46832			101.44760			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.62365		10.23000	104.59483			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.48946			101.46844			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.45668			101.43614			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.45256			121.45256			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.92000	105.02617		8.94500	104.91156			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.58638			101.56398			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.18907		1.75000	117.18347			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.48960			101.47028			0.00	0	1,000,000,000.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.47007			101.44933			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.55804			101.53573			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.60630			101.58329			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.50977			101.48815			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.74809			101.72768			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.06232			102.03920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	103.10059			103.08023			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.49238			101.47103			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.55050			102.52881			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.59665			101.57378			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.55242			101.53050			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.63456			101.61147			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.65973			101.63628			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.75286			101.73375			0.00	0	1,300,000,000.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.98895			101.96967			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.66562			101.64209			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.66562			101.64209			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.76067			101.73541			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.56770			101.54525			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.76069			101.73579			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.52943			103.50655			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.76067			101.73541			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	96.64300			96.62389			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.69856			101.67455			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.68350			101.65937			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	128.33523			128.23142			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	129.24540			129.14069			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.47114			101.45009			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.45762			101.43676			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.21581			100.19594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond		0.00000	101.49432			101.47293			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	101.51470			101.49332			0.00	70,000,000	435,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	101.55804			101.53573			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	101.47307			101.45199			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	101.47114			101.45009			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	101.60369			101.58103			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	99.84093			99.81849			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.67038			100.64734			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.71676			100.69438			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.08823			100.06626			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.75242			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	101.92868			101.90859			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	21.66633		100.00000	21.61207			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.56268		100.00000	14.52662			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.16070			100.14058			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.17660						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.18716						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.90786			100.88695			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.99531			100.97235			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.11178			101.08609			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.87212			100.85176			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.50500	101.45112		7.53000	101.40416			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.11522			101.08910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.29296			101.26260			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.29000		104.97738		8.31500	104.86906			829,000,000.00	100,000	3,030,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.04000		118.95963		9.09000	118.61920			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93500		103.61275		6.95500	103.57334			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.66000		106.07782		8.70000	105.79630			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.41506		100.00000	15.38075			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.39000		107.45993		9.47000	106.77094			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500		165.50545		2.76500	165.50257			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.87132			101.84959			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.94676			99.92889			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		79.52070		100.00000	79.34783			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.38068			101.35950			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.48530			101.46246			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
ASN004	On 22/03/2016	Spot Bond	0.00000		101.49036			101.47112			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.02781			100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.41335			101.39370			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		101.52444			101.50292			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.84613			101.81770			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		102.10784			102.08223			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN015		On 04/04/2017	Spot Bond	0.00000	113.64000			112.90000			0.00	0	0.00
ASN016		On 11/04/2017	Spot Bond	0.00000	94.06000			94.08000			0.00	0	0.00
ASN017		On 09/03/2016	Spot Bond	0.00000	103.96269			103.93915			0.00	0	0.00
ASN020		On 09/06/2017	Spot Bond	0.00000	91.72278			91.72278			0.00	0	0.00
ASN022		On 07/12/2033	Spot Bond	2.63000	233.37730		2.63000	233.37409			0.00	0	0.00
ASN023		On 07/07/2017	Spot Bond	0.00000	107.87067			107.87067			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	107.00356			107.00356			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.12359			100.09991			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	104.46987			104.46987			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	89.68451			89.68451			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	101.60188			101.57925			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.45900			100.43705			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.64500	206.58876		2.64500	206.58582			0.00	0	0.00
ASN041		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	30.93667		100.00000	30.86783			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	18.99444		100.00000	18.94740			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	19.10398		100.00000	19.05668			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	18.61102		100.00000	18.56494			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	99.83240			99.81340			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	101.35521			101.33585			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	101.30851			101.28774			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.39000	108.38907		8.41500	108.28659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000		100.95742			100.93885			0.00	100,000,000	100,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.58669			101.56656			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.89891			100.87943			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.47719			100.45820			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.18615			100.16628			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.82000		105.57137		8.86000	105.36509			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23500		107.34446		7.24000	107.32061		15,917,000,000,000.00	2,200,000,000	1,544,300,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		57.52790		100.00000	57.38544			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.99240			103.97137			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.32000		107.83293		8.34500	107.75033			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76710		103.12361		10.75988	103.09771			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89585		102.11645		10.89664	102.08614			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90925		102.10900		10.90900	102.07898			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.85289			101.82322			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92367		102.09745		10.92220	102.06790			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.45783		102.76206		11.44149	102.76962			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.89505			101.86469			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.89505			101.86469			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.89512			101.86476			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01710		101.85470		11.00988	101.82844			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.97763		102.22407		10.97149	102.19703			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89585		102.11645		10.89664	102.08614			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.83387		102.42254		10.82508	102.39856			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.99225		102.06568		9.98195	102.04636			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.80237			101.77353			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.78378			101.75461			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.78378			101.75461			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00602			100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.02329		103.49966		9.03806	103.45699			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09500		101.89167		11.12000	101.80997			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.73363			101.70529			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.02000		99.99046		11.04500	99.90536			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00602			100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.64235			101.61613			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.59251		9.28000	101.56662			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.75871			101.72995			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.79000		99.95856		10.81500	99.87029			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.70854			101.68062			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.75035			101.72173			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.75035			101.72173			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89588			99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.68847			101.66089			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.76837			101.74009			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00602			100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.76837			101.74009			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.69182			101.66417			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.70974			101.68242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.76846			101.74018			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.29660			101.27604			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.38942			101.36735			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76710	103.61890		13.75988	103.58456			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.92483	103.28079		14.91044	103.26228			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78891	102.85073		13.77355	102.82820			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.29238			102.25467			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.29238			102.25467			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.29238			102.25467			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.37554			102.33643			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.00085			101.96805			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.12379		100.00000	28.07043			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.79564		100.00000	21.74166			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.83648		100.00000	19.78736			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.24474		100.00000	12.21441			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.26591		100.00000	12.23519			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.80447		100.00000	14.76781			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.82782		100.00000	12.79606			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.80697			100.78865			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.80838			100.78883			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.02525			101.00696			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.08509			101.06569			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.25122		100.00000	9.22831			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.25122		100.00000	9.22831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP90U	On 05/03/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		87.74038	100.00000	87.52998				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.13000		179.92545	2.12500	179.95777				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.56000		169.15962	7.61000	168.05697				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.56000		169.41209	7.61000	168.31824				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.94500		104.42939	7.99500	104.00113				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	7.39000		102.34677	7.41500	102.25895				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.63907		101.61994				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.85844		100.83766				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.87512		100.85393				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.93068		100.90813				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.98621		100.96228				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.14121		101.11347				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.27420	100.00000	36.18437				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		100.67330		100.65229				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.68627		100.66486				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.69060		100.66904				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.74247		100.71928				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.81155		100.78618				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.70319	100.00000	22.64697				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.70319		100.00000	22.64697			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		101.67147			101.65025			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.70344			101.68179			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.87000		105.81937		7.89500	105.75009			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.79932			101.77643			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.96964			101.94452			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.28540		100.00000	16.24508			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.28540		100.00000	16.24508			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.30985			100.28379			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.48500		104.25013		10.52500	104.07358			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.67269			100.64665			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		100.21987		10.11500	100.19270			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.54493			100.52397			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		61.95089		100.00000	61.83335			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.03942			100.01856			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.91984			100.89958			0.00	0	170,000,000.00
BID06	On 30/06/2019	Spot Bond	8.10000		104.22297		8.12500	104.10895			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		97.93183			97.92264			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		98.85189			98.83449			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.14785			100.12920			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.17039			100.14892			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.14411			100.12608			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.15113			100.13222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.16388			100.14336			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.21663			100.18950			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.30765			100.26902			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	97.49609		100.00000	97.23748			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.86884			100.84470			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.89325			100.86843			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	99.74052			99.72199			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	95.58458			95.56547			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	94.97775			94.95887			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	99.79783			99.78099			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	99.77641			99.75921			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	99.72280			99.70547			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	99.58094			99.56347			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	99.37236			99.35492			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	99.26855			99.25114			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	99.23419			99.21678			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	97.49898			97.48046			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	99.16500			99.14761			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	99.12709			99.10964			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	99.09174			99.07427			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	98.88259			98.86513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC028	On 18/05/2015	Spot Bond	0.00000	98.67344			98.65599			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	98.62188			98.60443			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	98.55433			98.53691			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	98.49976	100.00000		80.75221			0.00	20,600,000,000	10,300,000,000.00
BTC033	On 30/03/2015	Spot Bond	0.00000	99.53062			99.51324			0.00	3,600,000,000	900,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.83388	100.00000		28.76248			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.58412			101.56289			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.26150			100.23948			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.02000	112.37572		9.04500	112.30835			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.82047			105.79643			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.03000	105.00238		9.05500	104.94899			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	11.99000	98.03492		12.01500	97.93430			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	97.76023			97.72883			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.29000	98.68616		12.31500	98.57876			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.31211			100.29032			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.91000	103.75535		8.93500	103.68076			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	96.78442			96.75292			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.29000	96.09619		12.31500	95.98259			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.07940			101.05934			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	93.22385			93.18951			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.30366			100.28210			0.00	0	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.57000	98.43504		9.61000	98.25358			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.41000	120.32107		9.46000	119.97392			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.69000	114.15917		9.74000	113.80501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond		8.57000	122.40258		8.62000	122.00513			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	99.82169			99.79178			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.22000	105.98797		11.24500	105.93121			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	103.24910			103.22292			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.41961			102.39144			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.06020		10.00000	107.03220			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.56041			101.53313			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	101.85242			101.82595			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.97235			100.94541			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.76034			101.71621			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.02266			100.00007			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.51590			101.49176			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.57463			101.54952			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.64217			101.61596			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
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	100.40625			100.36909			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.40214			100.36535			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.42387			100.38511			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.62120			101.59830			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	102.16946			102.14974			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.67585		10.11000	101.64815			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.19594			101.17489			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.07230		2.76000	121.07017			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.90946		3.14000	120.90613			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.06593		8.25000	100.04395			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.94000	121.64747		2.97000	123.29812			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.53189		2.40000	121.97730			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.26752			102.23535			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.18500	103.69057		8.20500	103.63771			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.90736			100.88562			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.92471			100.90284			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.23500	103.77983		8.25500	103.72666			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.23500	103.77983		8.25500	103.72666			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.28500	102.61906		8.30500	102.56365			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.65993			101.63648			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.82644			101.80060			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.31660			100.29545			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
CLN241	On 24/02/2017	Spot Bond	0.00000	100.15339			100.13091			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.17686		9.35000	100.15158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	9.35000	100.17686		9.35000	100.15158			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	101.59228			101.57340			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.34467			101.32585			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.35661			101.33830			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.35724			101.33895			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.34467			101.32585			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.34467			101.32585			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.38112			101.36201			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.25111			102.23079			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.88994			101.86914			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.34641			102.32622			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.34641			102.32622			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.34641			102.32622			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.80364			101.78258			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.72000	107.32610		8.74500	107.21511			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.42474			101.40401			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.88265			101.85601			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.87690			101.85530			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.86743			101.84597			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.92810			101.90662			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.16887			100.14751			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.14847			100.04081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	102.09140			102.07017			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.97105			102.94964			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.80363			100.78405			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.58490			101.56505			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.40626			101.38697			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.49046			101.46912			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.81272			100.79104			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.46799			100.44817			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.80520			101.78081			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.59869			101.57406			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.77751			103.75578			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.38772			101.36313			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.58126			101.55690			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.45174			101.42706			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.77030			101.74526			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.41204			101.38746			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.55709			101.53268			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.54927			101.52440			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	132.82710			136.60406			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.97670			102.95323			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	133.48789			137.05874			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	132.20578			136.00247			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	133.04467			135.41957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	129.23404			132.76533			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	129.57084			132.76533			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.35627			100.33244			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.20000	99.38171	10.24000	99.14944				0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.72000	101.07547	10.76000	100.83932				0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.48113			101.45737			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.78381			101.75821			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.34833			100.32503			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.78979			100.76768			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.69726			100.67306			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.97105	8.80500	102.94654				0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.56770			101.54525			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.78174			100.75986			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	125.91469			129.29532			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.63912			101.61563			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.66807			101.64415			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.77996			101.75442			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.69872			101.67471			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.35660			102.32315			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	80.21384			80.15614			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.85362			101.82739			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.48113			101.45737			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	114.49615			117.83819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		114.56950			117.88397			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.76252			100.73993			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		102.06327			102.03359			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.48965			101.46575			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		102.34210			102.30886			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.93080			101.90346			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		101.48560			101.46464			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		101.72594			101.70120			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.75526			100.73287			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.45870			100.43676			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		101.44704			101.42384			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.72448			100.70322			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.01995			100.00022			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		102.35647			102.32301			0.00	2,500,000,000	2,000,000,000.00
CLN358	On 30/04/2018	Spot Bond	0.00000		102.73762			102.71483			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		102.82229			102.79987			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		101.42864			101.40820			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		104.64899		10.55000	104.61927			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.38000		111.68660		9.42000	111.40687			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.57369			101.55146			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		103.04512			103.01820			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.52000		113.79678		11.56000	113.52818			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.67974			100.65238			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.55000		106.92386		11.59000	106.66985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond		10.02000	106.58064		10.02000	106.43680			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.67974			100.65238			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.83237			100.80906			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	101.84710			101.82055			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.54945			101.52757			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.58237			101.56002			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	101.58251			101.56016			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.54416			101.51938			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.87000	109.01182		8.91000	108.79601			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	104.58932			104.55816			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.73173			101.70690			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	104.65322		10.57000	104.62345			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	104.97081		11.00000	104.93976			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.83626			100.81603			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	101.76067			101.73541			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.84295			100.82202			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.31000	109.47279		11.35000	109.20304			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.93033			101.90261			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	101.58226			101.55991			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.90249			100.87740			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.68896			101.66509			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	101.27148			101.25064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN391	On 20/12/2015	Spot Bond	0.00000	101.45654			101.43599			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	101.49046			101.46912			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.27430			91.05010			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	101.57734			101.55476			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.09368		7.01000	41.08605			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	176.12473			175.48923			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	7.94500	148.45955		7.99500	148.07432			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.56000	169.15962		7.61000	168.05697			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.56000	169.41209		7.61000	168.31824			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	95.57736			95.55821			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	95.53954			95.52023			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.16470			101.14171			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.16470			101.14171			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.67927			101.65554			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.57084			101.54866			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.59219			101.56971			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.15342			101.13021			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.59665			101.57378			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.78979			100.76768			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.45376			101.43296			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.54376			101.52197			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.53407			101.51242			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.54371			101.52191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001		On 26/11/2018	Spot Bond	0.00000	100.03747			100.08984			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	101.13364			101.10977			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.36500	108.10728		8.38500	108.06784			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.27000	104.20141		8.29500	104.10710			0.00	0	820,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.51000	118.09671		9.55000	117.81903			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.44500	104.94621		7.45000	104.92136			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.08000	112.56946		9.12000	112.34976			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.16000	108.60165		9.20000	108.31866			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.53000	101.43308		9.57000	101.18872			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.29000	103.57380		10.34000	103.19249			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.29000	96.32391		10.34000	95.95603			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.07899			100.05931			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.80713			100.78766			0.00	0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	11.13864		100.00000	11.11105			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.12287			100.01916			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	101.47342			101.45208			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	102.42774			102.41027			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.08342			100.06256			0.00	0	0.00
CPL025		On 28/05/2015	Spot Bond	0.00000	100.21140			100.19378			0.00	0	0.00
CPL026		On 20/08/2015	Spot Bond	0.00000	100.23342			100.21397			0.00	0	0.00
CPL02U		On 12/03/2020	Spot Bond	100.00000	10.61435		100.00000	10.58806			0.00	0	0.00
CPL03U		On 12/12/2018	Spot Bond	100.00000	13.53928		100.00000	13.50575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond	10.84500	102.49486		10.88500	102.24910			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.00712		100.00000	13.97243			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.75371		100.00000	6.73699			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.65513		100.00000	14.61883			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.69453			100.67557			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.59500	101.24111		7.62000	101.16339			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98247			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.20785			100.18892			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.11477			100.09512			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	100.00000	51.20000		100.00000	100.00000			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	58.36975		100.00000	58.22359			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.88288			99.86313			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.20036			101.17801			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.53386			100.51409			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.56142			100.54064			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.05942			102.02980			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.33809			101.30242			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	4,000,000,000.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.78959			101.76392			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.74421			101.71379			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.07000	106.50478		8.11000	106.28166			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.03500	112.81290		7.05500	112.76550			0.00	0	11,000,000,000.00
DV22	On 07/02/2020	Spot Bond	7.92500	106.74473		7.96500	106.55506			2,377,500,000.00	300,000	1,940,000,000.00
DV23	On 27/02/2023	Spot Bond	8.71000	107.42383		8.75000	107.16132			59,662,629,000.00	6,849,900	16,148,729,500.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond	8.79000	105.84454		8.83000	105.56634			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	8.94000	109.50501		9.02000	108.80940			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.27818			101.25966			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.18953			101.17133			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	101.45612			101.43713			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.20697			100.18812			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	99.83384			99.81541			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	99.83138			99.81268			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.34179			100.32266			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.42320			101.40432			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.71283			100.69274			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500	127.74607		7.47500	127.51602			5,375,058,900,000.00	722,940,000	2,452,300,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.58469			94.53400			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.35000	98.65266		2.35000	98.65202			0.00	0	1,000,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	134.87273		1.20000	134.87614			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21500	122.22951		2.21500	122.22916			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.16500	110.37966		2.16500	110.37950			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.17500	110.08085		2.17500	110.08064			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57152		2.21000	102.57127			0.00	0	1,000,000,000.00
EL36	On 31/01/2036	Spot Bond	2.33000	99.04001		2.33000	99.03941			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	8.97000	107.66961		9.01000	107.46808			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.82000	108.50027		8.86000	108.28070			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.34000	107.58861		9.39000	107.24967			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.57500	100.79732		9.65500	100.41870			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.71500	108.38682		9.79500	107.97423			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.28254			100.26180			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.38083			96.36124			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.82822			99.80878			0.00	300,000,000	100,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.53664			100.51516			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.51632			100.49566			0.00	3,000,000,000	1,000,000,000.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.48945			100.46988			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.34041			102.32295			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.14356			100.12562			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.15665			100.13707			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.15886			100.13842			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.32374		100.00000	98.96774			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01500	102.73942		11.02000	102.70787			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.04678			103.02014			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.76040			99.73473			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.98806			99.96331			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.37000	101.54492		9.39500	101.45412			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.27906			101.25691			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	96.94531			96.91848			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.30664			100.28451			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	100.32545			100.30197			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.27581			100.25606			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.28697			100.26641			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.27358			100.25398			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.28288			100.26262			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.28041			100.26016			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.27663			100.25665			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.50465		6.80000	100.48654			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.36000	108.59090		7.38500	108.49824			53,578,592,000.00	7,279,700	15,204,432,800.00
ES23	On 25/01/2023	Spot Bond	8.02000	112.42724		8.06000	112.15564			80,528,467,922,000.00	10,040,956,100	60,830,076,200.00
ES26	On 02/04/2026	Spot Bond	8.32000	99.90687		8.37000	99.53577			109,695,872,000.00	13,184,600	9,221,393,300.00
ES33	On 15/09/2033	Spot Bond	9.00500	90.04991		9.07500	89.46922			230,686,301,596,500.00	25,617,579,300	111,267,732,900.00
ES42	On 25/04/2042	Spot Bond	9.00000	97.94663		9.07000	97.25031			18,000,000,000,000.00	2,000,000,000	17,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.15802			100.13616			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.26638			100.24396			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.14794			100.12627			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.90832			100.88745			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.36322			101.34232			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.17275			100.15100			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	103.34151			103.32219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC13	On 10/04/2015	Spot Bond	0.00000		102.82880			102.80942			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.15716			100.13736			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.01777			99.99995			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.05735	100.00000		11.02965			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.76179	100.00000		10.73485			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.62875			101.60808			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.41149			100.38777			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.82046			101.79729			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.94823			101.92340			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.89000		100.42392	8.91500		100.32127			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.54878			101.53080			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.54871			101.53073			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.80542			100.78305			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		105.02947			105.00836			0.00	0	400,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.02093			99.99967			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.02129			99.99965			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.57000		104.45894	9.61000		104.24487			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.67000		109.60854	9.69500		109.49849			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.77523			101.74987			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.24000		131.71549	2.27000		131.46740			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.26000		274.86902	2.25500		274.96603			452,000,000,000.00	200,000,000	180,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.44500		110.57989	2.47500		110.28411			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49500		161.37105	2.49500		161.36940			499,000,000,000.00	200,000,000	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		217.77867	2.27000		217.77779			454,000,000,000.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.26500		109.49889		7.27000	109.47464			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70900		64.66087		7.70900	64.64510			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43300		40.98491		9.43400	40.97396			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		39.64955		9.67000	39.63862			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		101.78246		100.00000	101.52148			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97168			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.87298			101.84647			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.62125			101.59835			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.78005			101.75487			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.76067			101.73541			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		101.67771			101.65366			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.95904			101.93166			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		101.73173			101.70690			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		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		101.84167			101.81523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.27118			102.23845			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.20382			102.17208			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	19.67403		100.09221	19.62527			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.57156			101.54905			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.12209			110.12209			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.08568			102.05612			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.40642			103.40642			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.74123			101.71661			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.76062			101.73572			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.60764			101.58493			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.64490			101.62133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC155		On 20/12/2017	Spot Bond	0.00000	102.15570			102.12467			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.61596			101.59280			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.16857		13.22500	63.14575			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.52329			101.50148			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.52521			101.50339			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.24077			102.20898			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.59472			101.57188			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.67500	99.19014		3.70500	98.92502			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.66421			101.64035			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.66421			101.64035			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.18119			100.15851			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.48113			101.45737			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.69463			99.67123			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.56770			101.54525			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.53101			101.50909			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.64665			100.62062			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.79346			101.76772			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.44337			100.42216			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.64002			100.61427			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.89093			100.86597			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	102.05942			102.02980			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.62946			101.60612			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	102.07414			102.04474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond	0.00000	101.51363			101.49197			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.64490			101.62133			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.64490			101.62133			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.55430			101.53461			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.26350			101.24278			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.33214			101.31026			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.37442			101.35524			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.09066			101.07078			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.73751			101.71259			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.07500			101.05503			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.35649			101.33729			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.01252			100.99261			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.01524			100.99527			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.96664			100.94441			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.87915			100.85896			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.96664			100.94441			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.87564			100.85554			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.57369			100.55072			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.60970		8.75000	100.58523			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	105.60327			105.57925			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.84970		100.00000	10.82284			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.90525		100.00000	9.88072			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	96.43730			101.51751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC210	On 20/12/2019	Spot Bond	100.00000		1.72709		100.00000	1.72281			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.18785			100.16433			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.08445		100.00000	22.02976			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.49115			100.46886			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.64489		100.00000	8.62349			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.52985		100.00000	16.48845			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.49111			100.46883			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.50073		100.00000	16.45940			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.48993			100.46769			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.46555			100.44443			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.60506			100.58266			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.56849			100.54744			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05000		125.21413		3.08000	124.97715			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.43374			100.41299			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.42807			100.40759			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.42807			100.40759			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.24543			100.22287			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.39949			101.38051			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.74700			101.72230			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.73736			101.71279			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.92307			101.90050			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.77980			100.75691			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.58000		121.15786		3.61000	120.92785			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.76833			101.74332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		101.78575			101.76049			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.63000		120.78299		3.66000	120.55361			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.61000		120.93277		3.64000	120.70315			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		125.81073		3.36000	125.80645			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		134.92634		3.43000	134.92160			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.87353			100.84786			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.54370			101.52191			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.75675			101.73191			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.04317			102.01423			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.96965			101.94176			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.68928			101.66507			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.68736			101.66317			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		101.86277			101.86277			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.50100			101.48200			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.27810	100.00000		12.24769			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		32.92734	100.00000		32.84757			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		91.43791	100.00000		91.13614			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.17978	100.00000		23.12238			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.58832	100.00000		6.57200			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.09267	100.00000		12.06272			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		153.75855		5.50000	153.74434			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.22225			101.20564			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.71181			101.69267			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.91311			101.89363			0.00	0	3,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.17130			101.15108			0.00	0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.73149			100.71136			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.83694			99.81651			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.51317			100.49288			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.08800		103.61812		2.08800	103.61818			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		134.34502		2.45000	134.34378			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.82823			100.80819			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.11635		10.38000	101.08757			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.11635		10.38000	101.08757			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.79532			100.77027			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		108.36304		2.59000	108.36162			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		208.47700		2.58000	208.47441			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.93651		2.56000	108.93516			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.99980			100.98260			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		207.60289		2.61000	207.60013			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.86390			100.83750			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.53000		109.74725		2.56000	109.45372			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.22697		2.65000	107.22540			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.15753			101.13933			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		47.68700			47.14200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.46202			100.44355			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.27313		2.75500	105.27128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.73000		204.15109		2.73000	204.14772			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		202.73369		2.78000	202.73007			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.46000		96.68091		2.49000	96.42233			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		201.88906		2.81000	201.88528		22,480,000,000,000.00	8,000,000,000	8,000,000,000.00	
FRS124	On 31/01/2038	Spot Bond	3.03000		100.35604		3.03000	100.35352			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.37123			100.35267			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.38000		272.52937		2.37500	272.62452			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.27000		274.67314		2.26500	274.76999			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.99000		260.99980		2.98500	261.08578			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71000		127.89761		2.74000	127.65603			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.75486			100.73333			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24000		127.68807		2.27000	127.44757			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.97547			100.95297			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.20470			101.18311			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.59036			100.56852			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.34794		2.43000	108.34700			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.72827		104.97509	20.67582			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.40773		101.07593	30.33171			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.46362		100.44759	22.40777			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.65706		100.76967	28.58562			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	2.10000		118.15876		2.10000	118.15884			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.39000	111.12242		2.42000	110.82518			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.74370			98.74261			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.42000	110.82611		2.45000	110.52969			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.08817			100.06622			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.47000	343.09134		2.46500	343.21011			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.46981			100.44846			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.07970			100.05989			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	5.97500	104.18739		5.98000	104.17020			21,510,000,000,000.00	3,600,000,000	1,900,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.30500	104.72138		7.26500	104.75819			0.00	0	300,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.70000	105.77301		7.66500	105.83116			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.86000	111.19189		7.81500	111.29631			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.29500	105.36232		8.31500	105.26077			7,881,079,500,000.00	950,100,000	1,980,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.49000	104.80241		8.51000	104.69040			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.02000	92.93839		9.06000	92.70233			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08000	113.09093		9.13000	112.72174			3,632,000,000,000.00	400,000,000	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.44000	104.39555		9.49000	104.02116			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.89000	97.15693		9.97000	96.51291			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.58000	87.55249		9.65000	86.93996			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.37905			101.35961			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.39843			101.37871			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.44684			101.42643			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.52433			101.50282			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.58244			101.56010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.83415			101.80820			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.20636			100.18736			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.21516			100.19535			0.00	0	1,500,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.05688			100.03675			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.22316			100.20262			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.23203			100.21068			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.23942			100.21740			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.27189			100.24691			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	52.63172		100.00000	52.49993			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.83014		100.00000	8.80803			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.48145		100.00000	1.47774			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24855		100.00000	0.24792			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.19667			101.17570			0.00	5,000,000,000	4,500,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.16767			101.14822			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.77000	105.05790		8.79500	104.98546			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
GPT32	On 11/05/2015	Spot Bond		0.00000	100.46159			100.44384			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.08541		100.00000	10.91835			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	17.15828		100.00000	18.94660			0.00	0	0.00

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		10.78639		100.00000	10.10914			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		100.71685			100.69679			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.74480			100.72396			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.77947			100.75765			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.82757			100.80439			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		100.94053			100.92108			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.98708			100.96636			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.49621			102.47706			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		99.84329			99.82338			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.17694			100.15466			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.43528			101.41414			0.00	0	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		101.20187			101.18296			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		103.00861			102.98853			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.91747			100.89197			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.14121		100.00000	9.11832			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.05337			101.03406			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		99.80338			101.60759			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.60606			100.58514			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.61310			100.59193			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.69677			100.67935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC19	On 07/05/2015	Spot Bond		0.00000	100.46159			100.44384			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	100.92534			100.90401			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.12160	100.34109		7.14125	100.29526			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	100.96615			100.94387			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.12253	104.41639		8.14213	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	101.01859			100.99508			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.57313	104.41639		8.59271	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	101.08264			101.05763			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	100.94565			100.92391			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.10831			101.08499			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.14642			101.12228			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.49204			100.46974			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.06000		10.00000	107.03200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	8.70000	102.47905		8.72500	102.41007			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.26895			100.24423			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.25276			100.22952			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.65500	109.96772		7.69500	109.76056			765,500,000.00	100,000	1,280,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000	278.02616		2.09500	278.12574			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.10000	284.06218		2.09500	284.17348			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.95000	103.51733		9.02000	102.84265			0.00	0	3,743,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.95000	103.56868		9.02000	102.88148			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.51698		100.00000	24.45627			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	61.72483		100.00000	61.57197			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	29.49722		100.00000	29.42418			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	21.55795		100.00000	21.50397			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	95.58320		100.00000	95.33748			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.78000	117.34347		1.81000	117.02954			10,925,389,376,000.00	6,137,859,200	60,964,348,200.00
I2038	On 31/01/2038	Spot Bond	1.83000	124.07664		1.83000	124.07759			5,215,616,388,000.00	2,850,063,600	97,279,872,700.00
I2046	On 31/03/2046	Spot Bond	1.87000	125.42069		1.87000	125.42157			3,889,550,258,000.00	2,079,973,400	47,976,467,600.00
I2050	On 31/12/2050	Spot Bond	1.90000	133.07826		1.90000	133.07903			240,057,780,000.00	126,346,200	33,728,807,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000	98.60000			98.60000			0.00	800,000	400,000.00
IBL11	On 12/03/2015	Spot Bond	7.15500	99.82388		7.16000	99.80422			57,136,968,000,000.00	7,985,600,000	3,992,800,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	99.84048			99.82237			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.71724			101.69861			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.78500	106.11527		7.80500	106.07309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.57000		111.10862		7.59500	111.01647			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.60500		101.19708		7.62500	101.14876			47,151,000,000,000.00	6,200,000,000	3,100,000,000.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.58169			100.56091			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000		128.54247		2.20000	128.54216			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31000		131.13875		2.34000	130.89164			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.24899			101.23064			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.63809			101.61802			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.69000		106.54971		7.71500	106.45889			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.70499			101.68649			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.51494			102.49536			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.39555			100.37583			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.06000		10.00000	107.03200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.22000		100.85708		8.24500	100.75480			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.59500		95.66487		8.63500	95.49126			859,500,000.00	100,000	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.44468			101.42517			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.77000		101.88097		7.79500	101.79269			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.64500		102.65242		8.68500	102.45621			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.46826			100.44857			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.58412			100.56408			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.75693		7.90000	99.73559			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.00000		101.00633		8.02500	100.91083			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.64289			100.62081			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.34964			100.33012			0.00	0	0.00

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	7.34000	102.52522		7.36500	102.45946			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.96000	104.52651		7.98500	104.41827			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.01000	107.93382		9.05000	107.65347			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.23736			101.21776			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.70434			100.68490			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.65411			100.63433			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.66760			100.64742			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.68095			100.66036			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00769		100.00000	0.00767			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.85494			100.83577			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.81050			100.79039			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.22000	103.54045		8.26000	103.33939			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.14027			100.11968			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.14489			100.12363			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.29000	104.22646		9.34000	103.88164			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.84430		5.00000	101.83043			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.84430		5.00000	101.83043			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.42381		5.00000	100.41011			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.84848		5.00000	101.83466			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.87732		4.00000	101.86617			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.50180		4.00000	101.49076			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	45.78279		100.00000	45.66942			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	45.60246		100.00000	45.48954			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	45.60246		100.00000	45.48954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	108.58162		9.20000	108.55480			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.33144			100.30755			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.87380		100.00000	8.85183			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.87665			100.85908			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.53500	104.15773		8.55500	104.13271			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.33347			100.30574			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.93616		100.00000	13.90126			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	91.43791		100.00000	91.13614			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.71129		100.00000	14.67486			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.87219		100.00000	15.83245			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.30014		100.00000	1.29765			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.71490		100.00000	9.69084			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.79350		100.00000	8.77148			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.68492		100.00000	10.65845			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	31.33788		100.00000	31.26027			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	69.12879		100.00000	68.99811			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000	99.79330		6.30000	99.77612			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000	99.30352		6.40000	99.28623			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000	99.18263		6.40000	99.16538			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517	On 21/04/2015	Spot Bond	6.40000	99.06203		6.40000	99.04483			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	98.80353		6.50000	98.78615			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	98.68199		6.50000	98.66465			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.43980		6.50000	98.42254			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.30194		6.50000	98.28473			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.60020			101.57468			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76710	102.77234		10.75988	102.74653			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76710	101.99475		10.75988	101.96913			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.69743			101.67319			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.66491			101.64113			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.68906		6.50000	102.67101			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.71244			101.68788			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.41681			93.42424			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	101.58369			101.56302			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.96772			100.94831			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.64369			101.62014			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	101.79497			101.77430			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.92000			100.90190			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	103.13808			103.11918			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	98.52589			98.50900			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.86210			100.84373			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	105.77521			105.75589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond		0.00000	100.54027			100.51168			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.06646			101.04698			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.04176			101.02078			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.05506			101.03381			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.29500	104.35366		8.31500	104.29201			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.24704			101.22661			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.27649			101.25557			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.29615			101.27490			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.97413			100.95368			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.02271			101.00123			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.83763			100.81981			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.97000	104.51544		9.01000	104.30049			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.89205			101.87220			0.00	0	5,000,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.26000	107.65760		8.28500	107.57540			826,000,000.00	100,000	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.20150			101.18072			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.08981			101.06834			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.52246			100.50102			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.72690			101.70223			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.33500	102.67007		8.34000	102.64567			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	103.18757			103.16502			0.00	0	2,490,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	99.93135			99.90847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.44000	125.96441		3.47000	125.89017			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67500	147.76898		3.67500	147.76275			0.00	0	61,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.42651			101.40304			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.19178			101.16819			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.06362			101.03960			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.79909			99.77643			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.51157			101.48830			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.78000	98.28061		3.81000	98.01794			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.78000	104.95895		3.81000	104.80940			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.81202			99.78824			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.37541			100.35036			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.84000	114.99428		9.86500	114.89281			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.94850			100.92154			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	140.53346		3.77500	140.52718			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000	99.87932		6.30000	99.86211			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000	99.75894		6.30000	99.74176			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000	99.26895		6.40000	99.25167			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000	99.14814		6.40000	99.13091			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.02763		6.40000	99.01044			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000	98.76877		6.50000	98.75140			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	98.52616		6.50000	98.50887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA522	On 28/05/2015	Spot Bond	6.50000		98.40530		6.50000	98.38805			13,000,000,000,000.00	2,000,000,000	2,000,000,000.00
IVA523	On 04/06/2015	Spot Bond	6.50000		98.28473		100.00000				195,000,000,000,000.00	30,000,000,000	30,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.07866			101.05963			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.06000		10.00000	107.03200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.94467			100.92540			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.14727			101.12746			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.21437			100.19464			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.17852			100.15594			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.01911			100.00001			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.06269			101.04172			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.06949			101.04837			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.08306			101.06168			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.02194			101.00179			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.91950			100.89832			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.69889			100.67775			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.56592			101.54475			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.30792			100.28730			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.01162			100.06945			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.01067			100.06869			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.24195			101.22046			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		101.00307			100.98447			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.73852			100.71813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000	100.62740			100.60845			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	101.45483			101.43518			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.34268			101.32172			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.37697			101.35546			0.00	0	1,400,000,000.00
IVC035	On 30/06/2019	Spot Bond	0.00000	101.37697			101.35546			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.56000	103.77908		8.58500	103.66394			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.91405		100.00000	12.88515			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.04190		100.00000	11.01456			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.85007			100.83057			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.64000	104.39841		8.68000	104.17654			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.71212			100.69058			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.30865			100.28805			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	101.52226			101.50298			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	103.85489			103.83753			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.70916			100.68958			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.82506			101.80539			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.13500	102.81168		7.14000	102.78873			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.56025			100.53783			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.17707			100.15478			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	99.99969			99.97944			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.62080			100.59861			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.43035			100.40977			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.44787			100.42540			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.82437			100.79859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG01	On 30/10/2015	Spot Bond		0.00000	100.70202			100.68011			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.80019			100.77842			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	52.49993		100.00000	52.36847			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.41471			101.39272			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	97.76357		100.00000	97.50697			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	99.79669			101.66023			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	99.78888			101.72124			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.93314			99.91088			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	55.42770		100.00000	55.29044			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.02323			100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.75098			100.72503			0.00	0	400,000,000.00
KW01	On 31/10/2027	Spot Bond		7.94000	148.45379		7.99000	147.91081			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.35745			101.33886			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.40089			101.38118			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.61490			99.59529			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.09230			100.07378			0.00	2,300,000,000	1,150,000,000.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.43102			101.41079			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.39601			101.37437			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.59500	102.58989		9.63500	102.41373			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.15728		9.71000	100.13104			26,799,600,000,000.00	2,760,000,000	690,000,000.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.61785			100.59663			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.37000	98.85214		8.39500	98.77585			2,512,674,000,000.00	300,200,000	3,780,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.42000	101.07700		8.44500	100.98821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL04	On 14/08/2020	Spot Bond	9.26500	100.00096		9.30500	99.80820			926,500,000.00	100,000	770,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	99.79891			99.77625			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.70933			102.34348			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65500	103.08829		9.66000	103.05786			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.68259			102.55356			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.17657			100.06454			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.23496			100.21335			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.24432			100.22206			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.26176			100.23791			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.93948			100.92171			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.34057			100.32159			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	99.89597			99.87863			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	101.48803			101.46862			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	99.09440			99.07699			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	98.80082			98.78344			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.01783			100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.01795			100.00000			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.70854			101.68062			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.95855			100.93959			0.00	300,000,000	100,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.35396			101.33501			0.00	2,000,000,000	1,000,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.05549			102.03609			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.33788			101.31883			0.00	300,000,000	100,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.07514			100.05716			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.38022			100.36074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond		0.00000	100.86578			100.84767			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.94193			100.92270			0.00	300,000,000	100,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.46845			100.44972			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.42805			100.40864			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.43762			100.41777			0.00	5,200,000,000	4,100,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	99.88507			99.86593			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.07520		100.00000	38.97843			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	95.05208		100.00000	94.80519			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.28187		100.00000	22.22670			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.64525		100.00000	16.60403			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.73565		100.00000	16.69420			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.05430		100.00000	16.01409			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.72072		100.00000	21.66633			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.22000	106.20941		8.24500	106.09846			0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.24000	105.66732		8.26500	105.55679			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	101.59370			101.57473			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	103.06689			103.04545			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.19854			101.17748			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.25030			101.22832			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.50500	105.10320		7.53000	105.04461			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.21000	105.11082		8.23500	105.00459			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.89500	107.17740		8.93500	106.94276			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.38872			101.36914			0.00	0	0.00

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		101.43716			101.41689			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.94500		106.90603		8.98500	106.72744			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.30500		104.57743		7.31000	104.55410			569,790,000,000.00	78,000,000	2,899,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.07809			100.05869			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.43000		102.93427		8.45500	102.86042			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.57900			101.55836			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.77000		110.60804		8.81000	110.39057			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.02117			99.99979			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.76336	100.00000		25.69956			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.20382			100.18668			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.13000		102.86191		8.15500	102.78869			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25500		102.00370		7.26000	101.98214			39,060,920,000,000.00	5,384,000,000	2,600,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.12000		105.59815		8.14500	105.52058			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.66448	100.89771		6.64766			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.75166	100.61875		6.73466			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		95.89398			95.87366			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.33301			100.31079			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.36140			100.33729			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond			100.00000		0.96250		100.00000	0.96009			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond			100.00000		0.96250		100.00000	0.96009			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			8.37500		101.70846		8.41500	101.46255			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.66500		99.71272		7.66500	99.69199			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			8.46500		104.35251		8.50500	104.14752			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			8.22000		109.70745		8.26000	109.48926			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			8.71000		110.72086		8.75000	110.43815			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		101.16951			101.15023			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond			8.58000		105.11885		8.62000	104.89867			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000		100.18938			100.17238			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			8.82000		100.20547		8.86000	99.97706			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000		101.27262			101.25544			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond			9.54000		99.85178		9.59000	99.51128			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond			0.00000		100.88670			100.86799			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond			0.00000		100.19037			100.17358			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond			0.00000		101.21809			101.19874			0.00	200,000,000	100,000,000.00
NBK19B	On 26/06/2017	Spot Bond			0.00000		101.24115			101.22218			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond			0.00000		101.29764			101.27720			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond			0.00000		100.40981			100.39022			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond			0.00000		100.38709			100.36663			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond			0.00000		100.39734			100.37634			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond			0.00000		100.39254			100.37181			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond			0.00000		100.42538			100.40288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2A	On 15/09/2015	Spot Bond	7.12500	106.68072		7.13000	106.65746			161,167,500,000,000.00	22,620,000,000	11,860,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.48392			102.46486			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.04000	117.98359		8.06500	117.85762			804,000,000.00	100,000	1,570,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.11500	39.44399		10.16500	39.26107			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05500	103.89615		7.06000	103.87558			705,500,000,000.00	100,000,000	1,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.00215			100.98189			0.00	7,600,000,000	3,800,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.98341			100.96072			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.39500	106.11458		7.41500	106.07297			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.41627			101.39577			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.56625			101.54783			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.23922			101.21699			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.06112			101.03881			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.02019			100.00002			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	94.97374			94.95526			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.01901			99.99992			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	100.77138			100.74997			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.71225			100.69070			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.38231			91.36320			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.17418			101.15531			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.33145			100.30927			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.50012			101.47894			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.42262			101.40256			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.86138			101.84050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.37512			101.35574			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.36102			101.34156			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.36005			101.34060			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.64383			100.62375			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.56770			101.54525			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.28500	112.99935		9.33500	112.65316			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.55804			101.53573			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.32000	111.92197		9.37000	111.56732			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.56770			101.54525			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.40932			101.38917			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.44911			101.42895			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.58314			101.56046			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.60244			101.57949			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.84500	106.24997		7.85000	106.22474			0.00	0	50,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.87863			100.85423			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	98.68608			98.66318			0.00	0	4,900,000,000.00
NED15	On 08/04/2024	Spot Bond	9.42000	110.51947		9.44500	110.33451			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	103.08883			103.06650			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.15820			101.13393			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	101.13373			101.10947			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.02374			101.00580			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	121.46612		9.44500	121.43515			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.21999			100.19652			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.06000		10.00000	107.03200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.28000		169.18598		2.27500	169.19967			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.64000		137.67380		2.67000	137.29718			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.64419		3.45000	184.63517			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.99500		106.81138		8.03500	106.60954			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		99.87929			99.86174			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.62500		107.81009		8.66500	107.60999			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.16233			100.14177			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.21119			100.19224			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.15368			100.13421			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.15913			100.13898			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.15589			100.13614			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.82500		109.85983		8.86500	109.60848			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.15919			100.13904			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.16237			100.14182			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.16022			100.13993			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.02500		107.74532		9.06500	107.54581			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.16678			100.14569			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.16454			100.14372			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.16563			100.14467			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.20541			100.17948			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.19232			100.16802			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.16887			100.14751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018		On 30/11/2018	Spot Bond	7.96500	116.74187		7.99000	116.63046			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.67000	123.87272		8.71000	123.59551			0.00	0	600,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.17500	172.77382		2.17000	172.83288			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.44000	124.48347		9.49000	124.01396			0.00	0	3,020,000,000.00
NTC12		On 25/08/2016	Spot Bond	0.00000	101.16017			101.05705			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	101.01144			100.99243			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	101.53292			101.51144			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	99.89066			99.87208			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.07637			100.05737			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.08924			100.06702			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.02963			100.00000			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.02794		100.00000	15.98781			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	60.35620		100.00000	60.20674			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.14500	104.20563		7.15000	104.18235			0.00	0	7,110,000,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.04564			100.02473			0.00	0	1,000,000,000.00
OML03		On 27/11/2024	Spot Bond	9.14500	102.84378		9.18500	102.66698			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	35.41646		100.00000	35.32777			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	97.87000			97.82000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.31797			100.29831			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.71313			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	99.94671			99.92879			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	102.85074			102.83008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		101.44806			101.42839			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.46834			101.44777			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.80245			100.78164			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.87000		106.38173		8.91000	106.16005			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.69323			100.67347			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.71217			100.69186			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.72069			100.70013			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.73961			100.71851			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.82093			100.79749			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.83982			100.81584			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.72544			100.70279			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.36000		45.80567		7.41000	45.55859			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15500		110.09139		6.16000	110.07026			507,787,500,000,000.00	82,500,000,000	55,750,000,000.00
R158P	On 15/09/2015	Spot Bond	6.18500		96.80460		6.20500	96.77825			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.28500		116.68671		6.30500	116.63587			1,232,948,660,674,500.00	96,173,215,700	81,589,863,000.00
R159P	On 15/09/2016	Spot Bond	6.11500		91.17883		6.13500	91.13650			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.54000		124.92193		7.59000	124.45268			8,042,151,807,820,000.00	66,598,383,000	30,847,297,300.00
R187P	On 21/12/2026	Spot Bond	7.28000		43.00164		7.33000	42.74906			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.20000		40.43177		7.25000	40.17489			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.77000		284.67609		1.76500	284.78107			13,707,159,306,000.00	7,744,157,800	21,453,893,100.00
R202	On 07/12/2033	Spot Bond	1.78000		233.53537		1.78000	233.53755			3,627,689,128,000.00	2,038,027,600	73,937,219,000.00
R2023	On 28/02/2023	Spot Bond	7.31000		102.69009		7.35000	102.42752			1,105,985,054,681,000.00	51,297,545,100	91,049,675,500.00
R203	On 15/09/2017	Spot Bond	6.57000		107.70979		6.59500	107.63164			4,675,317,056,928,000.00	11,615,990,400	45,898,923,200.00
R2030	On 31/01/2030	Spot Bond	7.94000		101.19316		8.01000	100.56601			2,445,968,756,890,000.00	08,056,518,500	95,054,106,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.07000	105.13256		8.15500	104.32412			2,626,341,388,065,000.00	25,445,029,500	61,868,936,400.00
R2037	On 31/01/2037	Spot Bond		8.14000	104.36883		8.21000	103.61931			2,144,080,184,774,000.00	63,400,514,100	02,335,555,700.00
R204	On 21/12/2018	Spot Bond		6.79000	105.56210		6.81500	105.45811			1,466,328,769,486,000.00	15,954,163,400	64,660,650,200.00
R2044	On 31/01/2044	Spot Bond		8.19000	106.90315		8.26500	106.01690			2,116,567,853,127,000.00	58,433,193,300	43,117,144,500.00
R2048	On 28/02/2048	Spot Bond		8.18500	106.48344		8.25500	105.62730			3,348,999,777,060,000.00	09,163,076,000	82,102,164,100.00
R207	On 15/01/2020	Spot Bond		6.94500	102.17168		6.98500	101.98829			520,134,828,985,500.00	74,893,423,900	85,236,965,000.00
R208	On 31/03/2021	Spot Bond		7.07000	101.28926		7.11000	101.07703			963,859,296,148,000.00	36,330,876,400	07,372,238,500.00
R209	On 31/03/2036	Spot Bond		8.10000	84.08078		8.17000	83.46319			2,133,113,010,930,000.00	63,347,285,300	53,710,954,800.00
R210	On 31/03/2028	Spot Bond		1.77500	174.66550		1.77500	174.66713			38,089,370,000.00	21,458,800	16,425,216,800.00
R211	On 31/01/2017	Spot Bond		1.50000	130.22766		1.50000	130.22984			198,689,361,600,000.00	32,459,574,400	29,614,386,300.00
R212	On 31/01/2022	Spot Bond		1.74000	135.91982		1.77000	135.66459			66,558,404,136,000.00	38,251,956,400	49,042,154,600.00
R213	On 28/02/2031	Spot Bond		7.99000	91.20519		8.07000	90.51903			1,295,359,012,303,000.00	62,122,529,700	16,614,866,400.00
R214	On 28/02/2041	Spot Bond		8.13000	82.52935		8.20000	81.86969			3,072,934,663,842,000.00	77,974,743,400	86,556,809,700.00
R227C	On 15/03/2015	Spot Bond		6.34500	99.79183		6.36500	99.77381			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.18500	96.80460		6.20500	96.77825			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.10500	93.97605		6.12500	93.94155			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.11500	91.17883		6.13500	91.13650			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.25500	98.14981		6.27500	98.12745			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.12500	95.27552		6.14500	95.24485			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.10500	92.46778		6.12500	92.42909			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.16500	89.63472		6.18500	89.58839			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.54500	86.22019		6.57000	86.15685			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.59500	83.37486		6.62000	83.30343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	6.79500	80.19919		6.82000	80.12042			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.77500	77.62102		6.80000	77.53545			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.75500	75.14027		6.78000	75.04839			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.74500	72.71910		6.77000	72.62141			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.90500	69.77193		6.94500	69.61599			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.88500	67.51914		6.92500	67.35524			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.99000	64.85603		7.03000	64.68599			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.96000	62.78955		7.00000	62.61285			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.93000	60.80656		6.97000	60.62375			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.90000	58.90329		6.94000	58.71487			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.86000	57.12199		6.90000	56.92828			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.82000	55.41602		6.86000	55.21745			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.48000	50.50446		7.53000	50.26836			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.44000	48.86806		7.49000	48.62789			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.40000	47.30295		7.45000	47.05914			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.36000	45.80567		7.41000	45.55859			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.32000	44.37294		7.37000	44.12295			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.28000	43.00164		7.33000	42.74906			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.24000	41.68884		7.29000	41.43398			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.20000	40.43177		7.25000	40.17489			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.13139			103.10809			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.52442			100.42163			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.61640			103.59187			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.38301			102.35962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond		0.00000	101.97981			101.95654			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	21.15046		100.00000	21.09750			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.74781		100.00000	14.71129			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	25.84780		100.00000	25.78380			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	58.22359		100.00000	58.07780			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	33.69460		100.00000	33.60927			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	16.22798		100.00000	16.18165			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.90415		100.00000	7.87962			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	12.91466		100.00000	12.87779			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	10.94910		100.00000	10.91784			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.03014		100.00000	9.00436			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.36013			101.34162			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.84114			99.82097			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.75788			101.73785			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.07749			100.05822			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.08179			100.06144			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.28481			101.26589			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	101.88160			101.86240			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.11480			100.01234			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.08849		100.00000	83.73100			0.00	28,000,000,000	14,000,000,000.00
RES01U	On 02/03/2018	Spot Bond		100.00000	8.61079		100.00000	100.00000			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	3.52698		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
RES03U	On 02/03/2020	Spot Bond	100.00000		1.44465		100.00000	100.00000			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		0.59173		100.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.43371			100.41381			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.01286			100.99181			0.00	0	360,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.56156			100.53996			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.75046			101.73033			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.86395			100.84304			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.01919			100.00010			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		99.87893			99.85850			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.55298			100.53382			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.89055			100.86951			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		86.39927			86.34786			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.62249			82.58055			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		88.56133			88.49945			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		87.40466			87.34007			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.95552			101.92520			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.41938			83.37510			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		92.50146			92.45006			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.83461		12.35000	102.80057			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.27736		100.00000	14.24161			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.33301			102.30969			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.54452			101.52209			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.53815		100.00000	5.52459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		24.03547		100.00000	23.97596			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.33821		100.00000	55.19964			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.19438		100.00000	14.17699			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.56046		100.00000	29.48645			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.70220			104.65937			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.03491			77.99021			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.37000		111.17912	8.41000	110.95635				0.00	0	850,000,000.00
RW23	On 10/12/2023	Spot Bond	8.56000		107.92167	8.60000	107.64467				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.22000		110.21191	9.30000	109.53545				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.37517			97.33295			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.48500		108.24334	7.50500	108.18830				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.06000	10.00000	107.03200				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.87872			100.85667			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.62000		104.91275	8.64500	104.82736				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.74813			101.72708			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.95587			102.93468			0.00	0	3,040,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.37714			102.35539			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.84064			100.81738			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.82628			100.80343			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.02415			99.99953			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.88063			100.85475			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.86500		103.22302	6.87000	103.20275			53,547,000,000,000.00	7,800,000,000	3,900,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.29000		103.60467	8.31500	103.51415			829,000,000.00	100,000	2,370,100,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond	7.61500	109.31342		7.62000	109.28820			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	109.13122		7.96000	109.10770			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40500	109.42462		7.41000	109.39999			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.97000	104.47749		7.99500	104.39833			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55000	109.34781		7.55500	109.32277			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.64500	109.29755		7.66500	109.26427			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.59679			101.57654			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.24812			101.22652			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.62000	106.89404		7.64500	106.81383			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.22589			101.20671			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.48451			101.46331			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.31431			105.29418			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.54000	109.80451		8.58000	109.57789			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.44000	107.13281		9.49000	106.75520			0.00	0	200,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.34423			100.32119			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.27099			100.25252			0.00	0	1,600,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.34611			100.32536			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.38631			102.36642			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.37000	104.15283		8.39500	104.04074			1,674,000,000.00	200,000	900,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	19.88628		100.00000	19.84178			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.85000	108.11324		8.89000	107.83113			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.90394			100.88490			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.36000	103.07842		8.40000	102.91275			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.45000	93.65889		9.50000	93.31414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		99.29396			99.27479			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.19000		106.47636		9.24000	106.07637			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.46494			101.44516			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.50534			101.48500			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.34000		109.32648		9.39000	108.97832			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.66753			100.64734			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.68539			100.66466			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.34500		99.24923		8.38500	99.06983			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.46000		98.46699		9.51000	98.13034			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.04000		98.34363		10.12000	97.71916			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.77000		101.67151		8.81000	101.44899			877,000,000.00	100,000	210,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.28500		106.93288		7.30500	106.88547			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.38000		272.52937		2.37500	272.62452			714,000,000,000.00	300,000,000	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		128.67387		2.14500	128.67374			0.00	0	170,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.67146		100.00000	20.61911			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		100.98495			100.96518			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.44595		100.00000	25.38293			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		127.19077		2.77000	127.18848			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.68906		6.50000	102.67101			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.95643			102.93530			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.38139			101.36015			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.78880			102.76745			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.60000		101.82753		8.62500	101.75210			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.54363			100.52250			0.00	19,840,000	9,920,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.28060			101.26004			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.48945			101.46813			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.61207		100.00000	21.55795			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.06000		10.00000	107.03200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.82095			99.80070			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		84.07057		100.00000	83.88165			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.68079			101.65986			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.40287		100.00000	38.30778			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.28712		100.00000	34.20222			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		27.67445		100.00000	27.60667			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.91000		107.54193		8.93500	107.45947			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.97712			100.95428			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		101.39027			101.36521			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.17612			100.15350			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.53500		103.27078		7.55500	103.22199			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.39000		101.29093		8.41500	101.19381			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.97000		104.47749		7.99500	104.39833			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.16625			100.14530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.30021			100.28045			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.61368			100.59309			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.15858			100.13873			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.16282			100.14243			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.46792			100.44573			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.67000		104.11815	7.69500		104.06512			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.90940			100.88930			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.18609			101.16655			0.00	800,000,000	400,000,000.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.97256			100.95169			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.62000		100.76043	8.66000		100.57656			1,724,000,000.00	200,000	650,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.02057			99.99999			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.45920			101.43677			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.79578			100.77369			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.45000		94.89476	8.71800		93.69038			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.45000		94.89476	8.21000		95.94842			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.19500		97.19438	8.24500		96.97991			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.64841			101.62648			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.45000		105.66305	7.77500		104.89792			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.53000		109.74725	2.56000		109.45372			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.95000		101.72514	7.76500		102.30388			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.10326			100.08259			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.39000		109.86688	9.35000		110.13695			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.01805			99.99988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.61000	78.95031		9.80000	77.65076			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.89055			100.86898			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.93665			100.91625			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	101.43354			101.41083			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.04548			101.02265			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	99.38701			99.36163			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.14809			100.12691			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	99.89642			99.87916			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	99.87907			99.86179			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	99.75838			99.74112			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.71130			100.65658			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	99.00225			98.98475			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.00500			98.98755			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	98.89617			98.87865			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	98.73803			98.72051			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	98.68477			98.66650			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	98.65386			98.63638			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	99.74186			99.72465			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	98.60345			98.58600			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500	102.33471		6.62000	102.31354			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.15000	109.74498		8.20000	109.35791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		55.32984		100.00000	55.19130			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.83202			100.81289			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.55892			100.53963			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.01810			99.99981			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.34031			101.32142			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.40815			101.38830			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.20638			100.18759			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		97.91628			97.87906			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.62173			100.60278			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.65558			100.63636			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53500		102.33209		7.55500	102.28462			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.87328			100.85289			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.89637			100.87544			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.93793		7.83000	100.91651			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.86057			100.84048			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.88944			100.86868			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.93598			100.91419			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.86057			100.84048			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.88944			100.86868			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.85872		7.16000	100.83913			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.94599			100.92389			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.94138			100.91938			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.05198			101.02736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.03702			101.01276			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.48707			101.45208			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.43577			101.40200			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.85941			100.83935			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.89637			100.87544			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.94865		8.73000	100.92482			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.57875			100.55856			0.00	0	500,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.88944			100.86868			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.26000		100.71756		8.28500	100.62244			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.39521			100.37489			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.90674			100.88586			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.94830			100.92614			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.93561			100.91376			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.94874			100.92687			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.04968			101.02511			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.04508			101.02062			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.02336			100.99974			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.40724			101.37417			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.41181			101.37862			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.41298			101.38021			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.15963			100.13965			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.16494			100.14429			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.54500		102.43693		8.58500	102.26480			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.16175			100.14151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.16918			100.14800			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.45500		100.45053		8.49500	100.28059			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.44191			100.42174			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.46525			100.44400			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.56500		99.45227		8.60500	99.28597			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.17871			100.15634			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.17871			100.15634			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.49144			100.46900			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.19560			100.17111			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.19560			100.17111			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.53790			100.51332			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.26363			100.23061			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.26363			100.23061			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.72500			100.69182			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.90791			100.88700			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.44148		101.06155	6.42538			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.14724			101.12765			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.89040			100.86990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.35701			101.33712			0.00	0	1,000,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.89040			100.86990			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.90207			100.88130			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.90791			100.88700			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.88340			100.86306			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.90207			100.88130			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.96624			100.94396			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.96624			100.94396			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.96624			100.94396			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.05949			101.03502			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.08279			101.05777			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.05367			101.02933			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.51859			101.48332			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.54758			101.51162			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.53598			101.50030			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.28500	104.75821		7.29000	104.73672			0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.89500	88.86475		8.93500	88.70026			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.53000	106.89581		7.55500	106.81229			1,506,000,000.00	200,000	29,910,000,000.00
TN20	On 17/09/2020	Spot Bond	8.72000	112.52556		8.79000	112.18256			14,824,872,000,000.00	1,700,100,000	20,907,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.03890		100.00000	1.03633			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.01500	114.05080		9.05500	113.76959			0.00	0	11,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.24000	102.02899		9.29000	101.66945			0.00	0	21,380,000,000.00
TN27	On 14/11/2027	Spot Bond	9.28000	99.85486		9.33000	99.46932			4,641,856,000,000.00	500,200,000	11,030,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond		9.64000	111.03024		9.71000	110.41627			0.00	0	7,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.04000	110.75670		10.11000	110.05447			0.00	0	7,600,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	99.87072			99.85196			0.00	13,000,000,000	5,600,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.19356			100.17290			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.31195			100.29106			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.31971			100.29831			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.32045			100.29899			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.35844			100.33444			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.43725			100.40800			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.32010			100.29868			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.14954			101.13122			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.06000		10.00000	107.03200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.15498			101.13502			0.00	0	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.17824			101.15788			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.96019			100.94133			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.02209			101.00198			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.08034		10.00000	100.05355			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.07835		9.75000	100.05222			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.07776		100.00000	10.05177			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.56244			101.54204			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.65809			101.63642			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.71121			101.68885			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.72184			101.69933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	102.01914			101.99269			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.67644			102.64117			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.32040		100.00000	12.28955			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	99.96271			99.94407			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	99.70679			99.68846			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	99.45323			99.43501			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	99.20249			99.18437			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	98.45831			98.44038			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.19848			98.18047			0.00	2,000,000,000	500,000,000.00
TSP170	On 09/07/2015	Spot Bond	0.00000	97.61677			97.59815			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	97.40350			97.38521			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	97.12071			97.10225			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	96.82465			96.80597			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	96.55221			96.53347			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	99.45955			99.42094			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	98.32140			98.28325			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	95.49318			95.47440			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.03564			95.01712			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	94.67901			94.66014			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.03951			94.02112			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.04024			99.02369			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	93.83196			93.81372			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	93.44605			93.42743			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.27464		100.00000	13.24139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.88699			100.86925			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.85808			100.84021			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.76870			100.75082			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.73104			100.71321			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.54027			100.52164			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.37892			100.36088			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.35616			100.33836			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.12241			100.10493			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.08973		100.00000	82.48441			0.00	24,200,000,000	12,600,000,000.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.96329			100.94322			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.09932		100.00000				0.00	2,400,000,000	2,400,000,000.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.86466			100.84664			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.09110		100.00000				0.00	1,500,000,000	1,500,000,000.00
UG21	On 02/03/2021	Spot Bond	8.47000		110.34799		8.51000	110.12627			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		8.75786		100.00000	8.74014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.55527	100.00000	8.53796					0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.19777		101.17947					0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.70491		100.68533					0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.45209		100.43155					0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.46624		100.44504					0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.46690		100.44568					0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.31163		101.29149					0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.34657		101.32588					0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.22158	100.00000	8.20494					0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	8.01898	100.00000	8.00275					0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00019	100.00000	0.00019					0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.67500	110.02556	6.69500	109.98085					0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000	234.61972	1.99000	234.62049					0.00	0	345,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.47500	102.92969	6.48000	102.91050					0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.07000	106.27288	7.09500	106.20018					0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.34500	108.27599	7.37000	108.16147					0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.57000	108.43085	7.61000	108.23191					0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.61000	109.14319	7.65000	108.91678					0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.10500	98.04845	6.11000	98.03079					0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03500	96.32851	6.04000	96.30982					0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10500	98.03237	6.11000	98.01471					0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.73500	73.85811	6.76000	73.76290					0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	64.48892	100.00000	64.36657					0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.13480	100.00000	34.07004					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										39,055,853,917,567,500.00	9,065,434,700	1315166504500.00
Grand Total:										39,055,858,625,477,000.00	9,065,759,274	1315170710208.00