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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R		On 29/04/2015	Any day expiry	11.79100	11.79100		11.85020	11.85020		27.27	758	0.00
\$ / R		On 30/04/2015	Any day expiry	11.73520	11.73520		11.85020	11.85020		27.38	0	21,000.00
\$ / R	11.80	Call	Any day expiry	41.91620	0.04192		93.50890	0.09351	41.916	28.31	0	10,000.00
\$ / R	12.05	Call	Any day expiry	5.56400	0.00556		13.56780	0.01357	5.564	32.97	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	11.73120	11.73120		11.85900	11.85900		16.50	0	0.00
\$ / R	11.66	Put	Any day expiry	77.33930	0.07734		44.11820	0.04412	77.339	16.91	0	5,500.00
\$ / R	12.62	Call	Any day expiry	1.77180	0.00177		4.67450	0.00467	1.772	23.62	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	11.74480	11.74480		11.87240	11.87240		15.92	0	6,230.00
\$ / R		On 15/05/2015	Any day expiry	11.74860	11.74860		11.87670	11.87670		15.99	0	0.00
\$ / R		On 18/05/2015	Any day expiry	11.75440	11.75440		11.88300	11.88300		15.62	0	0.00
\$ / R	12.11	Call	Any day expiry	63.14240	0.06314		98.50880	0.09851	63.142	17.53	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry	11.75820	11.75820		11.88720	11.88720		15.70	0	1,462.00
\$ / R		On 26/05/2015	Any day expiry	11.76980	11.76980		11.89990	11.89990		15.46	0	0.00
\$ / R	12.36	Call	Any day expiry	50.68820	0.05069		76.77660	0.07678	50.688	18.18	7,000	7,000.00
\$ / R		On 27/05/2015	Any day expiry	11.77170	11.77170		11.90200	11.90200		15.50	0	4,610.00
\$ / R	10.80	Put	Any day expiry	6.02150	0.00602		3.18940	0.00319	6.021	16.55	0	300.00
\$ / R	10.94	Put	Any day expiry	10.06800	0.01007		5.81620	0.00582	10.068	15.93	0	3,655.00
\$ / R	11.15	Put	Any day expiry	21.40860	0.02141		13.71870	0.01372	21.409	15.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	153.21000	0.15321	0.15321	212.48640	0.21249	153.210	16.15	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	75.64330	0.07564	0.07564	110.95670	0.11096	75.643	17.50	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.05700	0.00006	0.00006	0.02110	0.00002	0.057	28.10	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			11.78520	11.78520	11.78520	11.91580	11.91580		15.62	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	81.47700	0.08148	0.08148	116.08180	0.11608	81.477	17.64	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			11.79700	11.79700	11.79700	11.92730	11.92730		15.68	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.80280	11.80280	11.80280	11.93300	11.93300		15.79	0.00	90,623	1,108,543.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	8.99680	0.00900	0.00900	5.78630	0.00579	8.997	15.41	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	9.73980	0.00974	0.00974	6.10980	0.00611	9.740	15.38	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	11.83790	0.01184	0.01184	7.53800	0.00754	11.838	15.32	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	22.99730	0.02300	0.02300	15.39700	0.01540	22.997	15.11	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	24.66810	0.02467	0.02467	16.59980	0.01660	24.668	15.08	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	79.89740	0.07990	0.07990	54.48430	0.05448	79.897	15.08	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	440.77250	0.44077	0.44077	537.37780	0.53738	440.773	15.29	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	427.54240	0.42754	0.42754	522.81340	0.52281	427.542	15.32	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	124.74240	0.12474	0.12474	89.81340	0.08981	124.742	15.32	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	365.16460	0.36516	0.36516	453.55020	0.45355	365.165	15.48	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	336.36780	0.33637	0.33637	421.20550	0.42121	336.368	15.56	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	183.56780	0.18357	0.18357	138.20550	0.13821	183.568	15.56	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	246.17010	0.24617	0.24617	191.43330	0.19143	246.170	15.76	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	256.74710	0.25675	0.25675	200.56440	0.20056	256.747	15.79	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	382.09250	0.38209	0.38209	306.89030	0.30689	382.093	16.51	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	395.82560	0.39583	0.39583	319.27660	0.31928	395.826	16.59	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	172.55750	0.17256	0.17256	224.88500	0.22488	172.558	16.66	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	147.58030	0.14758	0.14758	194.24930	0.19425	147.580	16.98	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	109.59690	0.10960	0.10960	146.91300	0.14691	109.597	17.60	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	91.97220	0.09197	0.09197	124.58270	0.12458	91.972	17.96	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	77.90390	0.07790	0.07790	105.67710	0.10568	77.904	18.38	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	775.10390	0.77510	0.77510	672.67710	0.67268	775.104	18.38	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	70.59490	0.07059	0.07059	95.83920	0.09584	70.595	18.63	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	66.14010	0.06614	0.06614	90.02310	0.09002	66.140	18.80	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	63.00310	0.06300	0.06300	85.91430	0.08591	63.003	18.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	35.39850	0.03540	0.03540	49.28850	0.04929	35.398	20.49	0.00	10,000	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,232.59850	1.23260	1.23260	1,116.28850	1.11629	1,232.599	20.49	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	25.39730	0.02540	0.02540	35.98020	0.03598	25.397	21.36	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	24.30360	0.02430	0.02430	34.45750	0.03446	24.304	21.48	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,471.50360	1.47150	1.47150	1,351.45750	1.35146	1,471.504	21.48	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	18.02000	0.01802	0.01802	25.66070	0.02566	18.020	22.31	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	17.05240	0.01705	0.01705	24.29840	0.02430	17.052	22.47	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			11.83030	11.83030	11.83030	11.95980	11.95980		15.98	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	19.61270	0.01961	0.01961	12.98880	0.01299	19.613	15.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	57.70160	0.05770	0.05770	41.09940	0.04110	57.702	14.95	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	119.81260	0.11981	0.11981	152.88490	0.15288	119.813	18.01	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	5.63930	0.00564	0.00564	8.03740	0.00804	5.639	31.59	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.83810	11.83810	11.83810	11.96740	11.96740		15.93	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			11.84980	11.84980	11.84980	11.97940	11.97940		15.91	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	161.36010	0.16136	0.16136	199.51000	0.19951	161.360	17.61	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.86390	11.86390	11.86390	11.99330	11.99330		15.90	0.00	0	2,424.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry			11.89600		11.89600		12.02520	12.02520		16.03	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	34.95290		0.03495		25.05560	0.02506	34.953	14.53	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	86.29740		0.08630		64.33260	0.06433	86.297	14.61	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	159.89000		0.15989		189.63630	0.18964	159.890	18.62	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	15.25220		0.01525		20.46280	0.02046	15.252	29.85	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.95540		11.95540		12.08570	12.08570		16.09	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	48.45580		0.04846		37.36230	0.03736	48.456	14.33	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	107.52350		0.10752		83.27360	0.08327	107.524	14.49	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	181.91550		0.18192		210.81890	0.21082	181.915	19.16	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	24.72400		0.02472		32.06310	0.03206	24.724	29.28	0	300.00
\$ / R	On 31/08/2015	Any day expiry			11.96370		11.96370		12.09410	12.09410		16.03	0	600.00
\$ / R	On 10/09/2015	Any day expiry			11.98430		11.98430		12.11510	12.11510		16.16	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.99260		11.99260		12.12340	12.12340		16.13	24,762	144,076.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	34.75300		0.03475		27.23750	0.02724	34.753	14.51	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,430.17400		1.43017		1,552.89400	1.55289	1,430.174	14.45	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	82.74150		0.08274		63.38310	0.06338	82.741	14.26	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,078.97700		1.07898		1,189.77210	1.18977	1,078.977	14.27	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	86.37700		0.08638		66.37210	0.06637	86.377	14.27	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	944.74470		0.94474		1,049.59560	1.04960	944.745	14.38	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	129.40630		0.12941		102.33060	0.10233	129.406	14.40	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	153.00270		0.15300		122.41800	0.12242	153.003	14.46	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	224.33440		0.22433		179.74270	0.17974	224.334	14.80	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	240.98200		0.24098		194.44380	0.19444	240.982	14.90	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	659.79630		0.65980		741.15820	0.74116	659.796	15.06	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	276.26140		0.27626		225.86690	0.22587	276.261	15.11	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	365.06170		0.36506		0.00000	0.00000	365.062	15.59	5,000	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	470.69060		0.47069		533.94040	0.53394	470.691	16.13	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	478.09060		0.47809		410.54040	0.41054	478.091	16.13	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	440.42690		0.44043		499.79180	0.49979	440.427	16.36	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	422.57060		0.42257		479.77600	0.47978	422.571	16.51	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	389.16260		0.38916		442.49810	0.44250	389.163	16.80	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	312.75370		0.31275		356.83780	0.35684	312.754	17.59	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	204.15670		0.20416		233.93280	0.23393	204.157	19.25	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	202.68530		0.20269		232.25880	0.23226	202.685	19.28	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	198.35140		0.19835		227.33210	0.22733	198.351	19.36	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	160.45800		0.16046		184.44020	0.18444	160.458	20.23	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	108.86170		0.10886		125.32080	0.12532	108.862	21.93	0	102,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	91.47020		0.09147		105.33350	0.10533	91.470	22.78	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	83.52030		0.08352		92.93440	0.09293	83.520	23.94	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.02140		12.02140		12.15280	12.15280		16.07	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	60.38890		0.06039		49.24260	0.04924	60.389	14.07	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	124.68860		0.12469		98.76320	0.09876	124.689	14.29	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	193.40530		0.19341		158.96890	0.15897	193.405	14.45	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	201.48920		0.20149		229.67060	0.22967	201.489	19.74	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	128.20830		0.12821		146.55140	0.14655	128.208	21.74	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	36.15560		0.03616		44.83580	0.04484	36.156	28.61	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.02560		12.02560		12.15700	12.15700		16.22	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.08330		12.08330		12.21560	12.21560		16.26	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	73.31480	0.07331	60.25710	0.06026	73.315	14.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	138.45900	0.13846	111.04640	0.11105	138.459	14.16	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	218.87660	0.21888	246.76880	0.24677	218.877	20.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	53.17830	0.05318	61.48290	0.06148	53.178	28.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.14190	12.14190	12.27510	12.27510		16.31	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	82.75450	0.08275	69.19120	0.06919	82.755	13.99	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	148.81130	0.14881	120.99790	0.12100	148.811	14.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	230.57930	0.23058	257.79410	0.25779	230.579	20.78	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.26570	0.05427	65.62630	0.06563	54.266	27.90	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry	12.16930		12.16930	12.30280	12.30280			16.26	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.17560	12.17560	12.30910	12.30910		16.27	0.00	2,568	74,247.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,333.31280	1.33331	1,450.20090	1.45020	1,333.313	13.74	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	107.71280	0.10771	91.10090	0.09110	107.713	13.74	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,293.90600	1.29391	1,406.86470	1.40686	1,293.906	13.80	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,143.37100	1.14337	1,247.59980	1.24760	1,143.371	14.06	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,004.76700	1.00477	1,102.73900	1.10274	1,004.767	14.31	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	310.45740	0.31046	264.72060	0.26472	310.457	14.67	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	378.62240	0.37862	322.56310	0.32256	378.622	15.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	404.57320	0.40457	346.59330	0.34659	404.573	15.23	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	458.90640	0.45891	397.19810	0.39720	458.906	15.53	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	712.84480	0.71284	782.83890	0.78284	712.845	15.68	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	516.33800	0.51634	451.07780	0.45108	516.338	15.82	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	633.53890	0.63354	696.77450	0.69677	633.539	16.27	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	391.31580	0.39132	433.65670	0.43366	391.316	18.52	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	371.31000	0.37131	411.54880	0.41155	371.310	18.78	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	352.68910	0.35269	390.95120	0.39095	352.689	19.04	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	312.45140	0.31245	347.05510	0.34706	312.451	19.65	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	303.15880	0.30316	337.18640	0.33719	303.159	19.79	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	203.59000	0.20359	226.34050	0.22634	203.590	21.89	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	180.06760	0.18007	192.12690	0.19213	180.068	23.49	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	177.64200	0.17764	189.19880	0.18920	177.642	24.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	177.13230	0.17713	188.58070	0.18858	177.132	24.18	0.00	0	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	169.10830	0.16911	178.36330	0.17836	169.108	27.63	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.19670	12.19670	12.33040	12.33040		16.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	90.33880	0.09034	76.17130	0.07617	90.339	13.92	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	155.99600	0.15600	127.75460	0.12775	155.996	13.91	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	237.90200	0.23790	264.32660	0.26433	237.902	21.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	56.14660	0.05615	68.63390	0.06863	56.147	27.55	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.30890	12.30890	12.44370	12.44370		16.46	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	324.01380	0.32401	280.91460	0.28091	324.014	14.49	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	245.20110	0.24520	256.13450	0.25613	245.201	24.81	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.36990	12.36990	12.50440	12.50440		16.54	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.37640	12.37640	12.51090	12.51090		16.53	0.00	52	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	148.84890	0.14885	130.73310	0.13073	148.849	13.49	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	421.54700	0.42155	370.04270	0.37004	421.547	14.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	437.29810	0.43730	383.64580	0.38365	437.298	14.96	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	502.93650	0.50294	442.55990	0.44256	502.937	15.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	318.79110	0.31879	347.93650	0.34794	318.791	21.62	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	280.57300		0.28057		291.64300	0.29164	280.573	25.79		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	227.86910		0.22787		258.53590	0.25854	227.869	26.96		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	38.88850		0.03889		46.76290	0.04676	38.888	26.96		0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.56320		12.56320		12.69820	12.69820		16.95		0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.57160		12.57160		12.70680	12.70680		16.95		0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.76920		12.76920		12.90760	12.90760		17.39		0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.77760		12.77760		12.91610	12.91610		17.39		0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.95830		12.95830		13.09980	13.09980		17.69		0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.96880		12.96880		13.11050	13.11050		17.70		0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.80280		11.80280		11.93300	11.93300		15.79		47	666.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.99260		11.99260		12.12340	12.12340		16.13		0	118.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.17560		12.17560		12.30910	12.30910		16.27		0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.37640		12.37640		12.51090	12.51090		16.53		0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.22920		18.22920		18.27550	18.27550		13.59		1,076	28,118.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	32.58850		0.03259		29.64150	0.02964	32.588	14.41		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	20.90540		0.02091		24.69960	0.02470	20.905	16.00		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.51140		18.51140		18.55640	18.55640		14.20		0	881.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	394.03060		0.39403		375.63600	0.37564	394.031	13.77		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.78660		18.78660		18.83290	18.83290		14.54		0	25.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	397.60040		0.39760		380.04840	0.38005	397.600	13.40		0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.09240		19.09240		19.13800	19.13800		14.75		0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09929		0.09929		0.10048	0.10048		13.80		0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10103		0.10103		0.10223	0.10223		14.80		0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10277		0.10277		0.10399	0.10399		15.40		0	0.00
€ / R	On 30/04/2015	Any day expiry			13.12010		13.12010		13.05630	13.05630		20.04		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.13530		13.13530		13.07230	13.07230		12.68		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	13.10460		0.01310		13.79900	0.01380	13.105	17.96		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.16120		13.16120		13.09730	13.09730		13.08		562	154,175.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	14.20690		0.01421		18.67680	0.01868	14.207	13.11		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	56.14920		0.05615		74.84460	0.07484	56.149	12.60		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	393.07400		0.39307		446.35020	0.44635	393.074	13.93		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	75.51440		0.07551		72.28040	0.07228	75.514	15.22		0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	36.77250		0.03677		36.41390	0.03641	36.773	16.88		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	6.44640		0.00645		6.97630	0.00698	6.446	20.97		0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.39130		13.39130		13.32520	13.32520		14.02		0	11,208.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	148.09830		0.14810		167.80020	0.16780	148.098	12.60		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	216.33040		0.21633		244.80610	0.24481	216.330	12.93		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	632.71460		0.63271		599.00580	0.59901	632.715	13.21		0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	140.15860		0.14016		135.52530	0.13553	140.159	18.05		0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.61900		13.61900		13.55340	13.55340		14.34		0	10,275.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	304.58140		0.30458		336.23360	0.33623	304.581	12.96		375	6,666.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	800.64670		0.80065		851.63540	0.85164	800.647	15.07		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	157.31790		0.15732		160.49990	0.16050	157.318	21.30		750	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.87790		13.87790		13.81020	13.81020		14.68		0	1,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
€ / R	On 19/09/2016	Foreign Exchange Future			14.41530		14.41530		14.34300	14.34300		15.40		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			550.24400		550.24400		550.64700	550.64700				0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.81800		455.81800		456.17400	456.17400				0.00	0	3.00
AL37	On 06/08/2015	Index Future			462.93600		462.93600		463.30100	463.30100				0.00	0	122.00
AL37	On 05/11/2015	Index Future			470.60200		470.60200		470.97300	470.97300				0.00	0	0.00
AL7T	On 07/05/2015	Index Future			541.42800		541.42800		541.57600	541.57600				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			549.88200		549.88200		550.03600	550.03600				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			558.98800		558.98800		559.14400	559.14400				0.00	0	0.00
ALBI	On 07/05/2015	Index Future			494.15200		494.15200		494.42300	494.42300				0.00	0	228.00
ALBI	On 06/08/2015	Index Future			501.86800		501.86800		502.14700	502.14700				0.00	0	286.00
ALBI	On 05/11/2015	Index Future			510.17900		510.17900		510.46200	510.46200				0.00	0	100.00
ALBI	On 04/02/2016	Index Future			519.04800		519.04800		519.34300	519.34300				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.49170		9.49170		9.52350	9.52350		12.99		0.00	0	14,708.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	2.91350		0.00291		1.34970	0.00135	2.914	16.42		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	7.15610		0.00716		4.64920	0.00465	7.156	15.05		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	26.25680		0.02626		24.94630	0.02495	26.257	13.28		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	391.34750		0.39135		421.81040	0.42181	391.348	13.02		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	166.75170		0.16675		191.17130	0.19117	166.752	12.99		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	110.08960		0.11009		130.62530	0.13063	110.090	13.44		0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.59540		9.59540		9.62600	9.62600		13.69		0.00	25	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.69880		9.69880		9.72940	9.72940		14.06		0.00	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81700		9.81700		9.84630	9.84630		13.91		0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.85440		9.85440		9.91220	9.91220		12.81		0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.99960		9.99960		10.05760	10.05760		13.15		0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.58650		12.58650		12.56510	12.56510		13.76		0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.84040		12.84040		12.81870	12.81870		14.93		0.00	9	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89710		1.89710		1.91630	1.91630		14.85		0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.91320		1.91320		1.93250	1.93250		14.99		0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76580		1.76580		1.75910	1.75910		10.74		0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79980		1.79980		1.79280	1.79280		12.96		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			125.46671		125.46671		124.82991	124.82991				0.00	0	0.00
EL28	On 06/08/2015	Bond Future			127.45737		127.45737		126.81146	126.81146				0.00	0	0.00
EL28	On 05/11/2015	Bond Future			128.02864		128.02864		127.37189	127.37189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 07/05/2015	Bond Future	9.48175		84.08391		9.47269	84.15180			6,396	180.00
ES33	On 06/08/2015	Bond Future	9.56847		85.41100		9.55904	85.48055			6,396	6,396.00
ES33	On 05/11/2015	Bond Future	9.64680		83.02304		9.63708	83.09371			0	0.00
ES33	On 04/02/2016	Bond Future	9.72096		84.46768		9.71076	84.54083			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 07/05/2015	GOVI	490.47400		490.47400		490.75700	490.75700			22	499.00
GOVI	On 06/08/2015	GOVI	498.13300		498.13300		498.42400	498.42400			22	51.00
GOVI	On 05/11/2015	GOVI	506.38200		506.38200		506.67700	506.67700			0	0.00
GOVI	On 04/02/2016	GOVI	515.18500		515.18500		515.49200	515.49200			0	0.00
I2025	On 07/05/2015	Bond Future	121.20588		121.20588		120.39776	120.39776			0	16.00
I2025	On 06/08/2015	Bond Future	121.96386		121.96386		121.14389	121.14389			0	16.00
I2025	On 05/11/2015	Bond Future	123.97215		123.97215		123.13848	123.13848			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.63912		131.63912		130.68181	130.68181			0	3,303.00
I2038	On 06/08/2015	Bond Future	132.41715		132.41715		131.44541	131.44541			0	911.00
I2038	On 05/11/2015	Bond Future	134.59758		134.59758		133.60982	133.60982			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	131.99830		131.99830		130.80780	130.80780			0	5,889.00
I2046	On 06/08/2015	Bond Future	134.09247		134.09247		132.88430	132.88430			0	6,022.00
I2046	On 05/11/2015	Bond Future	134.91269		134.91269		133.68431	133.68431			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 07/05/2015	Bond Future	142.79728		142.79728		141.37988	141.37988			0	2,954.00
I2050	On 06/08/2015	Bond Future	143.60460		143.60460		142.16588	142.16588			0	2,588.00
I2050	On 05/11/2015	Bond Future	145.96888		145.96888		144.50621	144.50621			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 07/05/2015	Index Future	230.71100		230.71100		230.02500	230.02500			0	932.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IGOV	On 06/08/2015	Index Future			234.33300		234.33300		233.63800	233.63800			0.00	0	717.00
IGOV	On 05/11/2015	Index Future			238.23200		238.23200		237.52500	237.52500			0.00	0	0.00
IGOV	On 04/02/2016	Index Future			242.39200		242.39200		241.67600	241.67600			0.00	0	0.00
ILBI	On 07/05/2015	Index Future			625.07200		625.07200		623.29300	623.29300			0.00	0	0.00
ILBI	On 06/08/2015	Index Future			635.15300		635.15300		633.34800	633.34800			0.00	0	159.00
ILBI	On 05/11/2015	Index Future			645.68600		645.68600		643.85200	643.85200			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			6.22000		93.78000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future			6.26000		93.74000		6.26000	93.74000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future			6.37000		93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.41000		93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.53000		93.47000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.69000		93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.87000		93.13000		6.87000	93.13000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.09000		92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.28000		92.72000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.42000		92.58000		7.42000	92.58000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.55000		92.45000		7.55000	92.45000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12390		0.12390		0.12530	0.12530			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12350		0.12350		0.12490	0.12490			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12310		0.12310		0.12390	0.12390			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05800		0.05800		0.05890	0.05890			0.00	0	50,100.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05570		0.05570		0.05620	0.05620			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05470		0.05470		0.05510	0.05510			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			9.08150		9.08150		9.18180	9.18180		10.75	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			9.14540		9.14540		9.24620	9.24620		11.99	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.21320		9.21320		9.31460	9.31460		12.91	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.11510		1.11510		1.09760	1.09760			0.00	320	70.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11660		1.11660		1.09910	1.09910			0.00	350	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11850		1.11850		1.10110	1.10110			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.92487		123.39215		7.92557	123.38622		8.83	0.00	4,938	39,058.00
R186	On 07/05/2015	Bond Future	7.40	Put	4,560.71000		4.56071		4,567.49000	4.56749	4,560.710	8.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	4,117.80000		4.11780		4,125.44000	4.12544	4,117.800	8.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,678.94000		3.67894		3,688.09000	3.68809	3,678.940	8.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,308.45000		1.30845		1,344.41000	1.34441	1,308.450	8.76	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	374.11000		0.37411		412.39000	0.41239	374.110	8.83	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	249.08000		0.24908		282.56000	0.28256	249.080	8.86	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	159.12000		0.15912		186.71000	0.18671	159.120	8.89	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.98274		120.04287		7.98336	120.03773		8.97	0.00	4,988	7,158.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,391.25000		1.39125		1,399.92000	1.39992	1,391.250	8.88	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	270.46000		0.27046		276.02000	0.27602	270.460	9.39	0.00	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.02757		122.01066		8.02822	122.00538		8.71	0.00	0	0.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,265.39000		2.26539	2,275.35000	2.27535	2,265.390	2,265.390	8.83	0.00	17,380	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,962.39000		1.96239	1,971.94000	1.97194	1,962.390	1,962.390	8.87	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,692.11000		1.69211	1,701.19000	1.70119	1,692.110	1,692.110	8.92	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	693.95000		0.69395	699.94000	0.69994	693.950	693.950	9.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.06280		118.83372	8.06325	118.83013			8.78	0.00	0	5,512.00
R186	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			292.21314		292.21314	292.19098	292.19098				0.00	0	183.00
R197	On 06/08/2015	Bond Future			290.80125		290.80125	290.78115	290.78115				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			295.58954		295.58954	295.56844	295.56844				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			243.77024		243.77024	243.40262	243.40262				0.00	0	3,147.00
R202	On 06/08/2015	Bond Future			244.42550		244.42550	244.05419	244.05419				0.00	0	53,033.00
R202	On 05/11/2015	Bond Future			248.44975		248.44975	248.07183	248.07183				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			7.71993		101.69362	7.70055	101.80588			6.99	0.00	967	12,084.00
R2023	On 06/08/2015	Bond Future			7.78007		103.29866	7.75969	103.41340			6.81	0.00	967	1,295.00
R2023	On 06/08/2015	Bond Future	9.07	Put	46.20000		0.04620	44.11000	0.04411	46.200	46.200	7.19	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.82935		101.06719	7.80806	101.18375				0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.86920		102.82532	7.84662	102.94540				0.00	0	0.00
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			6.94665		104.05851	6.94253	104.06744			2.45	0.00	0	7,520.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000	0.000	0.000	2.55	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.02335		105.70089	7.01832	105.71068			2.27	0.00	0	4,956.00
R203	On 06/08/2015	Bond Future	7.84	Put	70.29000		0.07029	70.45000	0.07045	70.290	70.290	2.37	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.06801		103.26666	7.06229	103.27654			1.98	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.07616		105.06329	7.06846	105.07487				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
R2030	On 07/05/2015	Bond Future			8.35511		99.23544	8.35082	99.27066				0.00	1,265	5,520.00
R2030	On 06/08/2015	Bond Future			8.41838		96.79345	8.41387	96.82988				0.00	1,265	3,235.00
R2030	On 05/11/2015	Bond Future			8.46655		98.38068	8.46190	98.41771				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			8.45478		99.10793	8.45044	99.14609				0.00	18	123.00
R2032	On 06/08/2015	Bond Future			8.51461		100.67225	8.51007	100.71159				0.00	18	1,473.00
R2032	On 05/11/2015	Bond Future			8.56445		98.16658	8.55978	98.20652				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.60698		99.87478	8.60200	99.91685				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2037	On 07/05/2015	Bond Future			8.55981		101.76398		8.55047	101.85509			8	30,545.00
R2037	On 06/08/2015	Bond Future			8.61955		99.11139		8.60986	99.20466			8	3,410.00
R2037	On 05/11/2015	Bond Future			8.66578		100.73675		8.65584	100.83140			0	0.00
R2037	On 04/02/2016	Bond Future			8.70643		98.23176		8.69605	98.32958			0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 07/05/2015	Bond Future			7.20164		105.60738		7.19251	105.63641		3.45	1,655	12,400.00
R204	On 06/08/2015	Bond Future			7.27822		103.23855		7.26806	103.26875		3.44	1,655	7,076.00
R204	On 06/08/2015	Bond Future	8.41	Put	33.81000		0.03381		33.42000	0.03342	33.810	3.63	0	699.00
R204	On 05/11/2015	Bond Future			7.32823		104.93076		7.31716	104.96144		3.27	0	0.00
R204	On 04/02/2016	Bond Future			7.35452		102.71829		7.34178	102.75101			0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2044	On 07/05/2015	Bond Future			8.61457		103.85117		8.61020	103.89799			4	9,524.00
R2044	On 06/08/2015	Bond Future			8.67130		101.10630		8.66674	101.15455			4	654.00
R2044	On 05/11/2015	Bond Future			8.71531		102.76441		8.71065	102.81324			0	0.00
R2044	On 04/02/2016	Bond Future			8.75410		100.16939		8.74916	100.22069			0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2048	On 07/05/2015	Bond Future			8.59412		103.41275		8.58468	103.51729			161	22,627.00
R2048	On 06/08/2015	Bond Future			8.64564		105.04493		8.63588	105.15179			161	16,306.00
R2048	On 05/11/2015	Bond Future			8.69041		102.33579		8.68040	102.44432			0	0.00
R2048	On 04/02/2016	Bond Future			8.73047		104.11615		8.72005	104.22811			0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207	On 07/05/2015	Bond Future			7.41649		101.68016		7.38724	101.79369		4.52	960	40,222.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,217.93000		1.21793		1,330.65000	1.33065	1,217.930	4.59	0	66.00
R207	On 06/08/2015	Bond Future			7.49289		99.64262		7.46146	99.75862			960	981.00
R207	On 06/08/2015	Bond Future	7.46	Call	874.80000		0.87480		936.80000	0.93680	874.800	4.51	0	70.00
R207	On 05/11/2015	Bond Future			7.54279		101.27618		7.50922	101.39404			0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,069.24000		1.06924		1,127.17000	1.12717	1,069.240	4.31	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,186.49000		1.18649		1,248.11000	1.24811	1,186.490	4.32	0	19.00
R207	On 04/02/2016	Bond Future			7.57711		99.39556		7.54063	99.51693			0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	999.75000		0.99975		1,051.13000	1.05113	999.750	4.16	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,341.77000		1.34177		1,403.37000	1.40337	1,341.770	4.21	0	19.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208	On 07/05/2015	Bond Future			7.51531		97.17695		7.49598	97.26563		5.68	4,117	54,856.00
R208	On 06/08/2015	Bond Future			7.57979		98.71069		7.55924	98.80147		5.52	4,117	3,634.00
R208	On 06/08/2015	Bond Future	8.85	Put	36.24000		0.03624		34.54000	0.03454	36.240	5.84	0	198.00
R208	On 05/11/2015	Bond Future			7.62713		96.92840		7.60545	97.02062			0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	389.46000		0.38946		376.05000	0.37605	389.460	5.70	0	2,200.00
R208	On 04/02/2016	Bond Future			7.66001		98.61471		7.63672	98.70997			0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R209	On 07/05/2015	Bond Future		8.49922	78.89429		8.48980	78.97032		14.03	2,512	20,810.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,770.40000	1.77040	1,733.24000	1.73324	1,770.400	13.92	0	700.00
R209	On 06/08/2015	Bond Future		8.55203	80.13946		8.54229	80.21720		13.77	2,512	5,077.00
R209	On 06/08/2015	Bond Future	9.90	Put	98.77000	0.09877	98.30000	0.09830	98.770	14.44	0	2,914.00
R209	On 05/11/2015	Bond Future		8.59590	78.30471		8.58591	78.38368		14.06	0	0.00
R209	On 04/02/2016	Bond Future		8.63326	79.66721		8.62286	79.74870			0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R210	On 07/05/2015	Bond Future		179.20555	179.20555		178.30083	178.30083			0	246.00
R210	On 06/08/2015	Bond Future		182.04882	182.04882		181.13118	181.13118			0	769.00
R210	On 05/11/2015	Bond Future		182.94286	182.94286		182.00973	182.00973			0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R211	On 07/05/2015	Bond Future		132.14986	132.14986		132.14245	132.14245			0	1,120.00
R211	On 06/08/2015	Bond Future		132.62930	132.62930		132.62281	132.62281			0	0.00
R211	On 05/11/2015	Bond Future		134.81329	134.81329		134.80646	134.80646			0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R212	On 07/05/2015	Bond Future		139.16452	139.16452		139.15413	139.15413			0	32.00
R212	On 06/08/2015	Bond Future		139.59743	139.59743		139.58797	139.58797			0	1,120.00
R212	On 05/11/2015	Bond Future		141.89620	141.89620		141.88632	141.88632			0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R213	On 07/05/2015	Bond Future		8.39957	89.24931		8.39020	89.32346		12.00	95	15,965.00
R213	On 06/08/2015	Bond Future		8.45658	90.65800		8.44685	90.73392		11.75	175	6,186.00
R213	On 05/11/2015	Bond Future		8.50594	88.59912		8.49592	88.67631		11.97	0	0.00
R213	On 04/02/2016	Bond Future		8.54969	90.14042		8.53920	90.22023			0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214	On 07/05/2015	Bond Future		8.53402	80.19798		8.52958	80.23608		14.80	34	12,089.00
R214	On 06/08/2015	Bond Future		8.58416	81.46376		8.57954	81.50299		14.54	864	9,602.00
R214	On 05/11/2015	Bond Future		8.62758	79.50744		8.62284	79.54732		14.88	0	0.00
R214	On 04/02/2016	Bond Future		8.66620	80.89058		8.66120	80.93229		14.53	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	20,937.64000		20,937.64000		21,024.31000	21,024.31000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.40330		4.40330		4.43660	4.43660		12.46	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.35940		4.35940		4.39520	4.39520		12.91	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56670		1.56670		1.57040	1.57040			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.51820		1.51820		1.52260	1.52260			0	0.00

Total for Derivatives : **0.00** **208,921** **4,114,437.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.65944		100.64115				0	0.00
AA03	On 11/05/2015	Spot Bond	6.57000		99.89212		6.58500	99.87387			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.85521		100.83453				0	0.00
AA05	On 22/03/2019	Spot Bond	8.66500		103.04884		8.65500	103.05789			0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.41768		100.39658				0	0.00
AA07	On 15/04/2021	Spot Bond	8.98000		102.81893		8.96000	102.88628			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.72900		10.00000	107.70000			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.50650		101.48430				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.24796		100.22410				0	1,586,500,000.00
AB013	On 21/11/2018	Spot Bond	9.25000		100.94232		9.24000	100.94627			0	430,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.35323		100.00000	11.32480			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.95982		10.84000	104.92922			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.77662		100.00000	8.76127			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.47601		100.45580				0	0.00
AB09	On 03/05/2017	Spot Bond	8.54000		103.18490		8.53500	103.17064			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.07000		278.87148		2.07000	278.79893			0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.37196			101.35291			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.25097			101.23049			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.06223			101.04064			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.08871			101.06656			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.57993			98.45902			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.10131			100.08126			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.01422			99.99381			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.81000		174.14333		1.81000	174.09928			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.49256		2.76000	164.44666			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.12570		2.17000	175.07966			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.70081		1.82000	184.65407			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93625		81.13747		7.93125	81.13080			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93625		81.13747		7.93125	81.13080			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.04000			98.97000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.93879			100.91702			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.33000			98.25000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.54000			97.46000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.10000			97.01000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.87000			95.76000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.29000			96.17000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.55236			100.53246			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.44687			100.42638			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.98000			94.86000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		94.38000			94.25000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.14000			94.00000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.91000			93.77000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.77113			100.75116			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.86000		104.14667	6.87500		104.12199			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.41399			100.39196			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.27000			92.11000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.15000			91.98000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.38000		111.38219	2.45500		110.62559			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.19000		164.98547	2.23500		164.13140			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.09000		223.61915	2.10000		223.24679			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.07000			90.87000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.32500		92.76041	9.30500		92.84082			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.72000			103.44000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		71.91000			71.66000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.67438			104.59926			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.35000			96.06000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.35000			106.35000			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.87869	9.63000		109.85030			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		103.12000			102.81000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.32500		112.10578		9.32500	112.07771			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68500		91.84140		8.66500	91.90607			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		105.83000			105.24000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		119.01000			116.66000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.42000		111.40515		9.42000	111.37698			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.56000			92.38000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.20646			101.18466			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.10908			100.08724			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.09000		105.79616		8.08500	105.78631			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.69000		104.03074		8.67000	104.09976			0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.77500		99.92581		6.77500	99.94435			0	10,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.80000		101.06679		8.77000	101.16195			0	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.52000		96.36252		9.52000	96.33817			0	1,470,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.38000		102.87295		7.40000	102.83588			0	260,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.88000		282.59840		1.88000	282.52632			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.24000		130.79257		1.24000	130.76147			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.88000		134.80614		1.88000	134.77172			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00668		100.00000	0.00667			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		88.99584	100.00000	88.78496		0.00		0	0.00
ACL028	On 15/09/2015	Spot Bond	11.02000		102.62893	11.03500	102.59372		0.00		0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.05470		102.02696		0.00		0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.60384	100.00000	9.58057		0.00		0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.10517		102.07673		0.00		0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.82124		102.78290		0.00		0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		57.24334	100.00000	57.10467		0.00		0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		102.00423		101.97718		0.00		0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.65010	11.00000	69.63019		0.00		0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.63574	100.00000	36.54699		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		101.09915		101.07526		0.00		0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.20246		101.17629		0.00		0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.05307		101.03019		0.00		0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.08421		101.06065		0.00		0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.09791		101.07405		0.00		0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.22746		102.20340		0.00		0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.22746		102.20340		0.00		0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.23995		102.21576		0.00		0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.23995		102.21576		0.00		0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.21496		102.19105		0.00		0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.70829		95.65231		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.83600		10.00000	108.80800			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.88376			100.86167			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.06556			101.04241			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.09645			101.07262			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.10885			101.08473			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.08396			101.06039			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.02817			101.00584			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.20000	104.22898		9.17000	104.31735			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.15978			100.03642			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.77743			100.65452			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	89.87018			89.81000			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	179.61186			181.21364			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	179.63374			181.23517			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.05298			101.03010			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.99730			101.97556			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.42192			101.39987			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.99633			101.97462			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.20663			102.18281			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.60973			102.58654			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.83600		10.00000	108.80800			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.32212			101.29868			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.07912			102.05892			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000		101.05674			101.03378			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.96898			101.94793			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.03452			101.01206			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.99087			100.96936			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.25493		10.23000	101.22748			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.96831			100.94729			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		118.04286			117.53623			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.32500		105.23706		9.31500	105.24471			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		101.03071			101.00833			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.23811		1.75000	117.20864			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.95582			100.93508			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		101.00382			100.98174			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		101.03467			101.01189			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.97296			100.95157			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		101.09652			101.07613			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.77812			100.75412			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		102.44105			102.42092			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.96185			100.94069			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		101.91902			101.89756			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		101.02850			101.00587			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		101.00883			100.98692			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		101.06162			101.03855			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		101.07781			101.05438			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		101.15243			101.13334			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL192		On 20/12/2015	Spot Bond	0.00000	101.36347			101.34420		0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.08163			101.05812		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.08163			101.05812		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.13322			101.10826		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.00999			100.98778		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.14284			101.11799		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.76739			102.74478		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.13322			101.10826		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.85498			97.83562		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.10281			101.07884		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.08397			101.06011		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	132.31244			133.51175		0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	133.26094			134.46868		0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.94827			100.92741		0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.93962			100.91895		0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.44861			101.42920		0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.96308			100.94191		0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.03630			100.01381		0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.00382			100.98174		0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.94950			100.92862		0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.94827			100.92741		0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.04179			101.01916		0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.32466			101.30111		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.10551			100.08449			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.10243			100.08208			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.60327			101.57892			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	103.19438			103.17428			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	25.37374		100.00000	25.31020			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.38344		100.00000	14.34860			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.44372			101.42304			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.58862						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.68516						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.31345			100.29221			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.34378			100.32051			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.38415			100.35819			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.29971			100.27953			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.87500	99.12320		7.87000	99.10677			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.38344			100.35764			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.44449			100.41459			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond		100.00000	40.26272		100.00000	1.30426			0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond		100.00000	10.35964		100.00000	1.30426			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.84500	100.31938		8.83500	100.32779			0.00	106,000,000	2,996,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.42000	112.64500		9.42000	112.61668			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.07000	104.71902		7.09000	104.68261			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.06500	105.12717		9.04500	105.22434			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	11.82414		100.00000	11.79797			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.79500	105.92059		9.78500	105.97152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.44000	168.79005		2.48500	167.94831			0	10,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	101.28079			101.25927			0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	101.15922			101.14012			0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	92.17172		100.00000	91.93955			0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.86218			100.84064			0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.92710			100.90392			0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.92089			100.90180			0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	101.81062			101.78177			0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.88672			100.86722			0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.99086			100.96936			0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.08730			101.05926			0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.58743			101.57050			0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	95.02000			94.98000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	101.33183			101.31495			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	113.74750			113.50087			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.34000	242.98881		2.35000	242.59980			0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	114.17829			113.81885			0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN025	On 07/08/2015	Spot Bond	0.00000		111.50795			114.18361			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.61925			99.59525			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.84384			110.52588			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.95761			112.72336			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		99.86675			99.84458			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.35500		215.47564		2.36500	215.11777			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
ASN046	On 20/12/2016	Spot Bond	0.00000		101.08843			101.06874			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.85959			100.83917			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.44981			100.42919			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.40458			100.38305			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.29742			100.27428			0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.15744			100.13437			0.00	0	0.00
ASN060	On 02/05/2018	Spot Bond	100.00000		27.45673		100.00000	100.00000			0.00	0	0.00
ASN061	On 30/04/2020	Spot Bond	100.00000		1.56766		100.00000	1.56272			0.00	48,240,000,000	25,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.59822		100.00000	35.51900			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.72053		100.00000	17.67760			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.82273		100.00000	17.77955			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.36283		100.00000	17.32077			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.46269		100.00000	30.36433			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.23130		100.00000	42.12899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.44541		100.00000	17.40315			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		28.97519		100.00000	28.89448			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		40.51083		100.00000	40.39800			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.07908			101.05925			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.87408			100.85487			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.75248			100.73137			0	0.00
BAW11	On 01/10/2018	Spot Bond	8.89500		103.50501		8.88500	103.50976			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.99994			100.97955			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.27048			100.25277			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.36789			101.34727			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.53112			101.50999			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.26000		105.23612		9.24000	105.29647			70,000,000	1,229,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.85000		102.93725		6.86500	102.91225			0	170,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		53.77357		100.00000	53.64187			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.51000		99.97351		9.49000	100.04712			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.18010			103.15925			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.69000		103.54677		8.68500	103.53357			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87443		102.05475		10.91579	101.88287			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89735		101.23191		10.90555	101.08089			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91854		101.23267		10.93338	101.07918			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.04283			101.01295			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94797		101.22157		10.96880	101.06461			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.73803		101.21261		11.84229	100.81569			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.06645			101.03588			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.06645			101.03588			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.06652			101.03595			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12443	100.98486		11.16579	100.81145			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05312	101.30815		11.08929	101.13921			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.89735	101.23191		10.90555	101.08089			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.99054	101.43675		11.03654	101.25646			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18756	101.13181		10.24364	100.94967			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.01456			100.98550			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.99503			100.85138			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.99503			100.85138			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.24871	103.52911		8.11226	103.57090			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.46500	100.35028		11.46000	100.32852			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.96716			100.82756			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.39000	98.55469		11.38500	98.53454			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.92501			100.89853			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.88601		9.28000	100.86059			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.98110			100.95274			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.19500	101.02125		11.18500	101.01299			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.95322			100.92567			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.97645			100.94824			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.97645			100.94824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.94206			100.91484			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.99539			100.96687			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.99539			100.96687			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.94391			100.91664			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.96274			100.93516			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.99549			100.96696			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.78331			100.76091			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.81343			100.78994			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87443	102.32849		13.91579	102.11569			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.15610	101.74827		15.22061	101.44671			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.05524	101.51789		14.12521	101.25746			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.27695			101.23996			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.27695			101.23996			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.27695			101.23996			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.32292			101.28458			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.11551			101.08323			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	31.69804		100.00000	31.63791			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.36490		100.00000	20.31503			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.53436		100.00000	18.48896			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.44096		100.00000	11.41294			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.45805		100.00000	11.43029			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.83267		100.00000	13.79879			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.98576		100.00000	11.95641			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.27545			100.25555			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.52038			100.50173			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.55065			100.53091			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.34176			100.32260			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.63542		100.00000	8.61450			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.63542		100.00000	8.61450			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		92.17172		100.00000	91.93955			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		82.20721		100.00000	82.02247			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.78000		182.28314		1.78000	182.23710			0	0.00
BD0205	On 28/04/2028	Spot Bond	7.94000		163.36070		7.94000	163.32585			0	0.00
BD0206	On 02/03/2028	Spot Bond	7.94000		163.68160		7.94000	163.64668			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500		98.76385		8.32500	98.74184			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	7.79500		99.01679		7.78500	99.02148			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.98227			100.96284			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.29245			100.27133			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.87330			100.85307			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.31694			100.29407			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.33575			100.31153			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.38804			100.36005			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.91245		100.00000	33.82939			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.09554			100.07654			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.09754			100.07814			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.09821			100.07867			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.10620			100.08504			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.11683			100.09352			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.17223	100.00000	33.09099				0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.17223	100.00000	33.09099				0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.07734			101.05592			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.09771			101.07588			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.19000		102.23561	8.18500	102.22187				0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.15878			101.13571			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.26717			101.24191			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.73295	100.00000	23.67546				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.73295	100.00000	23.67546				0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		103.02351			102.99877			0	0.00
BGL02	On 19/11/2024	Spot Bond	10.95000		104.58759	10.92000	104.66193				0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	99.97366				0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.84000		99.57661	10.81000	99.65514				0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.86534			101.84438			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		69.82423	100.00000	69.69175				0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.33327			101.31250			163,000,000	163,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.38353			100.36284			0	0.00
BID06	On 30/06/2019	Spot Bond	8.50500	104.24909		8.49500	104.25993			0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	99.94781			99.93042			0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.76181			98.74437			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.36409			100.34571			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.30314			101.28490			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.50648			101.48534			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.29293			101.27443			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.35674			101.33732			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.47271			101.45160			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.95526			101.92713			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.74439			102.70546			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.98819			100.97022			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	90.65287	100.00000		90.43230			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.16803			100.04364			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.17283			100.04782			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.78879			96.76967			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.16723			96.14835			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	96.30607	100.00000		96.05263			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.66612			98.64760			0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	99.98254			99.96508			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.77309			99.75563			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.72089			99.70344			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.35371			99.33625			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC031		On 25/05/2015	Spot Bond	0.00000	99.65165			99.63423			0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	99.59877			99.58133			0	0.00
BTC034		On 12/06/2015	Spot Bond	0.00000	99.33595			99.31847			0	0.00
BTC035		On 07/07/2015	Spot Bond	0.00000	98.89618			98.87866			0	0.00
BTC036		On 12/05/2015	Spot Bond	0.00000	99.65338			99.60386			0	0.00
BTC037		On 06/07/2015	Spot Bond	0.00000	98.91434			98.89682			0	0.00
BTC038		On 15/07/2015	Spot Bond	0.00000	98.75671			98.73920			0	0.00
BTC039		On 21/07/2015	Spot Bond	0.00000	98.65128			98.63376			0	0.00
BTC040		On 27/07/2015	Spot Bond	0.00000	98.54863			98.53115			0	0.00
BTC041		On 28/07/2015	Spot Bond	0.00000	98.54092			98.52355			0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	39.18421		100.00000	39.08825			0	0.00
BWZ18B		On 27/03/2018	Spot Bond	0.00000	100.85594			100.83395			0	0.00
BWZ20A		On 27/03/2020	Spot Bond	0.00000	100.88751			100.86470			0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	101.01792			100.99690			0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	101.63175			101.61019			0	0.00
CBL08		On 02/11/2016	Spot Bond	9.39000	106.52974		9.38500	106.51031			0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	104.47761			104.54602			0	0.00
CBL11		On 06/05/2016	Spot Bond	8.94000	101.45553		8.93500	101.43578			94,200,000	94,200,000.00
CBL12		On 06/09/2018	Spot Bond	12.39500	98.94154		12.38500	98.93545			0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	97.06570			97.03543			0	0.00
CBL14		On 01/02/2019	Spot Bond	12.69500	99.59324		12.68500	99.58789			0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	101.66848			101.64720			0	0.00
CBL16		On 18/05/2017	Spot Bond	9.24000	104.73745		9.23500	104.72043			0	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		98.74032			98.70778			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.69500		96.83237		12.68500	96.83079			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.35321			100.33494			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.95304			94.91838			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.78919			99.76925			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.31000		93.03829		10.29000	93.08583			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.79000		119.90994		9.79000	119.87845			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000		113.64150		10.07000	113.61082			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.77000		110.19344		9.77000	110.16489			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.78379			101.75253			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59000		101.59804		11.58500	101.57112			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.13498			101.10576			0	1,000,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.55493			101.52847			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80760			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.77919			100.75172			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.12491			101.09877			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.29535			100.26814			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.67003		100.00000	100.00000			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.56850			100.52445			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.55722			101.53304			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.85418			100.82974			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.88694			100.86155			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.92483			100.89834			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.74868			102.71134			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.72045			102.68351			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.86962			102.83060			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.05309			101.03022			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.53551			101.51582			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.43612		10.11000	103.40794			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.59659			100.57523			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.32657		2.76000	121.29267			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.23875		3.14000	121.20369			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.46048		8.25000	101.43819			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.58000		124.46927		2.58000	124.43524			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.70343		2.40000	120.67103			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.46834			101.43631			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.32000		100.67948		8.34000	100.63014			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.32001			100.29847			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.32743			100.30525			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.37000		100.71813		8.39000	100.66850			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.37000		100.71813		8.39000	100.66850			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.42000		103.87231		8.44000	103.81933			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.07801			101.05458			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.18508			101.15930			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		99.82298			99.80298			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.55153			101.52912			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.78272		9.35000	101.75703			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.78272		9.35000	101.75703			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.65843			101.63785			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.32594			101.30483			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.74614			101.72571			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.74614			101.72571			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.74614			101.72571			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.24388			101.22250			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.12500		102.71844		9.11500	102.72607			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.83715			100.81662			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.22125			101.19467			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.30330			101.28190			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.29728			101.27603			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.35764			101.33622			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.49698			101.47590			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	101.72340			101.69815			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.51044			101.48930			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.73705			101.71580			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.10987			102.08938			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.94435			100.92476			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.84252			100.82284			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.96061			100.93949			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.20466			100.18438			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.82757			101.80631			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.18964			101.16496			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.99747			100.97252			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.02868			103.00693			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.83600		10.00000	108.80800			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.72861			100.70371			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.98666			100.96198			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.78671			100.76171			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.14899			101.12400			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.75288			100.72797			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.88790			100.86318			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.87502			100.85045			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	141.88676			141.88676			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.29285			102.26967			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	142.03440			142.03440			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond		0.00000	141.31589			141.31589			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	141.70176			141.70176			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	138.55906			138.55906			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	138.98551			138.98551			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	99.78258			99.75849			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.60500	94.34145		10.58500	94.41289			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.12500	95.76651		11.10500	95.83784			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.83662			100.81312			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.14798			101.12270			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.78749			99.76394			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.24033			100.21844			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.11961			100.09566			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.11715		8.80500	100.09370			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.00999			100.98778			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.17593			102.15340			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	135.12023			135.12023			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.07411			101.05047			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.14552			101.12029			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.10299			101.07901			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.52556			101.49226			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	82.89324			82.83840			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.20259			101.17642			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.83662			100.81312			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	122.70491			122.70491			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		122.78588			122.78588			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.15632			100.13396			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.32603			101.29679			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.84142			100.81780			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		101.51626			101.48317			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.25209			101.22482			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.96583			100.94487			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		101.11106			101.08659			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.15484			100.13269			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		99.87784			99.85725			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.81739			100.79445			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.14711			100.02605			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.37298			101.35109			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.11042			100.08832			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.23889			100.21711			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.92107			100.90083			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.78500		105.76453		9.76500	105.85755			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.02250			101.00029			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.97338			99.94679			0	0.00
CLN365	On 20/03/2024	Spot Bond	11.92500		107.26963		11.90500	107.34797			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.97229			99.94460			0	0.00
CLN367	On 06/08/2023	Spot Bond	11.95500		106.99182		11.93500	107.06361			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.02000	108.40966		10.02000	108.38038			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	99.97229			99.94460			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.16115			100.13810			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.54569			103.51820			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.00689			100.98502			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.02808			101.00574			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.02822			101.00589			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.87214			100.84765			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.31000	103.74934		9.29000	103.81419			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.03467			101.00564			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.11476			101.09021			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.18003		10.57000	101.15171			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.34752		11.00000	101.31803			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.28496			100.26439			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.15241			101.12734			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.27294			100.25168			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.71500	103.26450		11.69500	103.34612			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.24138			101.21403			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.02796			101.00563			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.17421			100.04895			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.09668			101.07284			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.71928			100.69811			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.94712			100.92657			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond		0.00000	100.96061			100.93949			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	90.81514			90.81514			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	101.01616			100.99380			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.25290			101.23177			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.12643			101.10215			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.06738			101.03651			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	99.79535			99.77266			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	99.79658			99.77402			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.30991			100.28772			0	0.00
CLN401	On 20/06/2020	Spot Bond	100.00000	0.94274		100.00000	100.00000				3,000,000,000	1,500,000,000.00
CLN402	On 30/06/2017	Spot Bond	100.00000	13.66952		100.00000	100.00000				1,500,000,000	1,500,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.57705	7.01000	41.56934				0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	173.55664			171.63152			0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000	0.00000	100.00000				0	0.00
CLN81	On 18/04/2028	Spot Bond		8.32500	147.86481	8.32500	147.83177				0	0.00
CLN88	On 28/04/2028	Spot Bond		7.94000	163.36070	7.94000	163.32585				0	0.00
CLN89	On 02/03/2028	Spot Bond		7.94000	163.68160	7.94000	163.64668				0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	96.76439			96.70695			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	96.73672			96.67879			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.57905			100.55574			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.57905			100.55574			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.09043			101.06674			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.02069			100.99852			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.03445			101.01198			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.56912			100.54614			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.02850			101.00587			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.24033			100.21844			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.93715			100.91654			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	101.00328			100.98150			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.99705			100.97540			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	101.00323			100.98144			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.26886			100.24640			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.65534			101.63064			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.47859			100.45443			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.50000	104.34176		8.52000	104.30124			0	0.00
COJ04	On 05/06/2018	Spot Bond		8.59000	104.81095		8.58500	104.80014			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.95000	117.36921		9.93000	117.45624			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.31000	106.36140		7.32500	106.33160			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.52000	106.81470		9.50000	106.87949			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.56500	107.77382		9.54500	107.86896			0	0.00
COT01	On 03/04/2023	Spot Bond		9.93500	96.33226		9.91500	96.41158			0	0.00
COT02	On 03/04/2028	Spot Bond		10.67000	97.61869		10.67000	97.59097			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.67000	95.47662		10.67000	95.44935			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.44749			101.42542			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.14022			100.12252			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.38712		100.00000	10.36195			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.42610			101.40522			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond	0.00000		100.90923			100.88813			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.41497			101.39350			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.32123			101.30362			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.45890			101.43945			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.23573			100.21608			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.44329	100.00000		10.41799			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.62579	100.00000		12.59520			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28500		102.22714	11.26500		102.29935			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.87625	100.00000		14.84021			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.29736	100.00000		6.28210			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.64267	100.00000		15.60477			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.16768			100.04870			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500		98.30815	7.96000		98.29786			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.41442			101.39498			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.33199			101.31248			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.21560			101.19651			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.50605	100.00000		66.33951			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.19581			101.17499			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.58622			100.56355			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.77953			101.75976			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.01894			99.99992			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.32358			101.29439			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		103.64224			103.60488			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL007	On 20/06/2019	Spot Bond	0.00000		101.15167			101.12631			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.12191			54.07543			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.85556			100.82501			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.51000		105.84771	8.49000		105.91895			0	0.00
DV21	On 15/06/2016	Spot Bond	7.17000		114.01989	7.19000		113.97540			0	0.00
DV22	On 07/02/2020	Spot Bond	8.39000		106.33715	8.36000		106.43192			0	1,359,200,000.00
DV23	On 27/02/2023	Spot Bond	9.13500		106.58264	9.11500		106.66988			1,013,700	3,562,379,100.00
DV24	On 18/02/2024	Spot Bond	9.19500		104.94855	9.17500		105.04378			0	0.00
DV29	On 18/02/2029	Spot Bond	9.34500		107.87869	9.33500		107.93137			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.78213			100.76375			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.66921			100.65065			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.93138			100.91254			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.40837			101.38902			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.99221			100.97362			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.00681			100.98794			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.52878			101.51018			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.74320			100.72393			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.33086			100.31044			0	0.00
E170	On 01/08/2020	Spot Bond	7.93500		126.93116	7.90500		127.04911			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.65998			94.60877			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.03000		104.33112	2.07000		103.59169			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	1.20000	134.79084		1.20000	134.75898			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.89000	125.32058		1.93500	124.66366			0	0.00
EL29	On 19/11/2029	Spot Bond	1.87000	114.65464		1.91500	113.98008			0	0.00
EL30	On 29/07/2030	Spot Bond	1.85000	114.87677		1.89500	114.18675			0	0.00
EL31	On 02/06/2031	Spot Bond	1.94000	106.49162		1.95000	106.32054			0	0.00
EL36	On 31/01/2036	Spot Bond	2.01000	104.53352		2.05000	103.81828			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.36000	107.67589		9.34000	107.73257			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.26000	108.05941		9.24000	108.12539			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000	101.97635		9.72000	101.95005			0	0.00
EMM04	On 16/05/2028	Spot Bond	9.98000	96.04769		9.97000	100.72712			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.12000	103.05282		10.11000	103.07288			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.57136			101.55110			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	97.62643			97.60628			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	101.10398			101.08368			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	99.98002			99.96019			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	99.98081			99.96178			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	99.98210			99.96415			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	0.00000			103.23814			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	101.27411			101.25616			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.39024			101.37066			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.42647			101.40616			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	92.85407		100.00000	92.62366			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.88000	104.68139		10.89500	104.64826			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	101.92682			101.90060			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.13936			99.01343			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.40679			99.38145			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.77500	97.80822		9.76500	97.80726			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.47156			97.44565			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.66523			98.63740			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.68531			101.66368			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.79041			101.76738			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.83600		10.00000	108.80800			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.53541			101.51511			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.59836			101.57722			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.52281			101.50269			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.57527			101.55444			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.53826			101.51857			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.51722			101.49781			0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000	101.67506		6.75000	101.65666			0	13,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81000	104.11243		7.80000	104.11724			1,035,400	11,543,035,800.00
ES23	On 25/01/2023	Spot Bond	8.44000	111.45954		8.42000	111.55229			101,131,200	52,040,150,300.00
ES26	On 02/04/2026	Spot Bond	8.75500	94.41726		8.75500	94.39515			201,871,000	16,420,018,800.00
ES33	On 15/09/2033	Spot Bond	9.47500	83.98646		9.46500	84.04036			2,757,400	43,208,769,900.00
ES42	On 25/04/2042	Spot Bond	9.54500	90.16432		9.54000	90.18539			0	34,510,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.61140			101.59011			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		101.66250			101.64052			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.49447			101.47289			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.37692			100.35571			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.85133			100.83006			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.52606			101.50464			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.38564			101.36623			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.24862			101.22932			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.00754			100.98955			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.48870			100.46915			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.35699		100.00000	10.33190			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.08016		100.00000	10.05574			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.05008			101.02921			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.94555			99.92156			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.17218			101.14883			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.25350			101.22851			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.29500		100.73158		9.28500	100.73625			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.05321			101.03459			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.05314			101.03452			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.15564			100.03286			0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.44157			103.41956			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.46976			101.44695			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.49414			101.47094			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.01000		104.17007		9.99000	104.23164			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB15	On 06/03/2025	Spot Bond	0.00000		101.58225			101.55592			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.14500		109.93899		10.13500	109.93992			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.77697			100.75160			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.88000		134.80614		1.88000	134.77172			0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	1.91000		282.00596		1.91000	281.93381			0	134,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.09500		114.19260		2.17000	113.41551			0	800,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.17000		165.34724		2.21500	164.49113			0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.98000		227.10964		1.99000	226.73107			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.13000		104.04681		7.14500	104.02142			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65900		65.67295		7.65900	65.65895			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42000		41.68380		9.42000	41.67250			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.33733		9.66000	40.32652			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.76883			101.74020			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.21503			101.18859			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.05315			101.03027			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.15529			101.13016			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.13322			101.10826			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.08027			101.05649			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.22600			101.19898			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	101.11476			101.09021			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.18487			101.15878			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.45821			101.42601			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.41541			101.38418			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	23.28780		100.09221	23.23133			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.01246			100.99018			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.72052			110.18189			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.35160			101.32215			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond	0.00000	102.45443			102.35500			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.13029			101.10571			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.14277			101.11792			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.04437			101.02169			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.05932			101.03601			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.38483			101.35426			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.04083			101.01793			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.52960		13.22500	62.50749			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.98161			100.96002			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.98285			100.96122			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.45132			101.41967			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.02727			101.00466			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.32500	102.60515		3.40000	101.91237			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.07165			101.04806			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.07165			101.04806			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.62648			101.60309			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.83662			100.81312			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.04138			99.01822			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.00999			100.98778			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.98655			100.96484			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	99.97366			99.94734			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.15413			101.12871			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.79708			101.77526			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC181	On 06/08/2023	Spot Bond	0.00000		99.97393			99.94789			0	0.00	
FRC182	On 26/01/2021	Spot Bond	0.00000		100.17239			100.14773			0	0.00	
FRC183	On 20/12/2018	Spot Bond	0.00000		101.32358			101.29439			0	0.00	
FRC184	On 20/12/2018	Spot Bond	0.00000		101.04946			101.02637			0	0.00	
FRC185	On 20/12/2018	Spot Bond	0.00000		101.34423			101.31494			0	0.00	
FRC186	On 20/03/2016	Spot Bond	0.00000		100.97543			100.95398			0	0.00	
FRC188	On 20/03/2019	Spot Bond	0.00000		101.05932			101.03601			0	0.00	
FRC189	On 20/03/2019	Spot Bond	0.00000		101.05932			101.03601			0	0.00	
FRC190	On 14/03/2016	Spot Bond	0.00000		101.00270			100.98278			0	0.00	
FRC191	On 02/04/2017	Spot Bond	0.00000		100.69378			100.67272			0	0.00	
FRC192	On 02/04/2019	Spot Bond	0.00000		100.73131			100.70912			0	0.00	
FRC193	On 08/04/2016	Spot Bond	0.00000		100.78395			100.76442			0.00	2,000,000,000	1,000,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600	10.00000	108.80800				0	0.00	
FRC194	On 08/04/2016	Spot Bond	0.00000		100.54331			100.52310			0	0.00	
FRC195	On 20/06/2024	Spot Bond	0.00000		101.11845			101.09382			0	0.00	
FRC196	On 09/04/2016	Spot Bond	0.00000		100.52509			100.50478			0	0.00	
FRC197	On 09/04/2016	Spot Bond	0.00000		100.76568			100.74615			0.00	2,200,000,000	1,100,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.50349			100.48322			0	0.00	
FRC199	On 10/04/2016	Spot Bond	0.00000		100.50484			100.48452			0	0.00	
FRC200	On 17/04/2017	Spot Bond	0.00000		100.40114			100.37858			0	0.00	
FRC201	On 17/04/2016	Spot Bond	0.00000		100.36480			100.34427			0	0.00	
FRC202	On 17/04/2017	Spot Bond	0.00000		100.40114			100.37858			0	0.00	
FRC203	On 17/04/2016	Spot Bond	0.00000		100.36335			100.34290			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		99.97841			99.95710			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		99.97569		8.75000	99.95138			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.03960			101.01672			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.56697		100.00000	10.54136			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.68706		100.00000	9.66359			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.81486			95.78246			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.31698		100.00000	11.28957			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		98.85384			98.83024			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.65163		100.00000	20.60106			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		99.95860			99.93788			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.00090		100.00000	9.97667			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.46038		100.00000	17.41666			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		99.95856			99.93785			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.43374		100.00000	17.39007			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		99.95867			99.93801			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		99.96093			99.94137			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.02035			99.99971			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.01896			99.99967			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.69000		128.31099		2.69000	128.27538			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.72228			101.70251			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.69930			101.67981			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.69930			101.67981			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.65062			101.62843			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.89352			100.87470			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC227	On 10/09/2016	Spot Bond		0.00000	101.13072			101.11070			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.01036			100.99025			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.92689			100.90108			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.67812			100.65368			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.56297			100.54194			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.13398			101.10932			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.12779			101.10327			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.30412			101.28096			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.15851			100.03596			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.22000	124.25460		3.22000	124.21833			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.14771			101.12275			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.15891			101.13370			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	123.87955		3.27000	123.84322			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.25000	124.02942		3.25000	123.99311			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.56000	127.91084		2.56000	127.87581			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.63000	136.83942		2.63000	136.80176			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.17763			100.05256			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.00322			100.98143			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.14027			101.11548			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.32433			101.29548			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.27711			101.24930			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.08766			101.06372			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.08643			101.06252			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.96871			100.94949			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.45587	100.00000	11.42811				0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		38.36357	100.00000	38.27063				0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		87.83618	100.00000	87.62999				0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.63216	100.00000	21.57976				0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.60384	100.00000	9.58057				0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.29887	100.00000	11.27120				0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.03745		101.01826				0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.27045		101.25077				0	400,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.43300		102.41336				0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.93229		99.74622				0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.64046		98.61895				0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.78997		98.67289				0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.75117		101.72944				0	0.00
FRS100	On 15/01/2024	Spot Bond	1.80800		112.36746	1.84800	110.97174				0	0.00
FRS101	On 31/01/2038	Spot Bond	2.13000		117.68857	2.17000	116.82834				0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.28207		100.26168				0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.33840	10.38000	100.31016				0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.33840	10.38000	100.31016				0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000		108.68000				0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		102.40329		102.37739				0	0.00
FRS108	On 31/01/2038	Spot Bond	2.27000		114.81577	2.31000	113.97999				0	0.00
FRS109	On 07/12/2033	Spot Bond	2.29000		217.43903	2.30000	217.07768				0	0.00
FRS110	On 31/01/2038	Spot Bond	2.24000		115.42425	2.28000	114.58328				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.32000		216.53014		2.33000	216.17040			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.15620			100.13013			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.18000		113.34617		2.25500	112.57525			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.33000		113.61029		2.37000	112.78476			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.71572			100.69765			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		47.13800			47.46700			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		99.98320			99.96634			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.43500		111.53701		2.47500	110.72909			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.44000		212.94080		2.45000	212.58745			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.49000		211.46681		2.50000	211.11608			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.11000		99.84164		2.18500	99.16227			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.52000		210.58842		2.53000	210.23928			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.71000		106.31888		2.75000	105.55518			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.54062			101.52205			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.80000		154.37660		2.84500	153.58247			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.16000		98.40217		3.20000	97.70528			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.60000		100.00000		2.60000	0.00000			0	0.00
FRS130	On 11/08/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.03000		279.65114		2.03000	279.57869			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.92000		281.80881		1.92000	281.73663			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.64000		268.04158		2.64000	267.96767			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.35000		130.99285		2.35000	130.95771			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.14978			100.02774			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.88000		130.68422		1.88000	130.65085			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.33688			100.31408			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.61114			100.58922			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.01972			99.99963			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.11000		115.79094		2.15000	114.81960			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.31475		104.97509	24.25324			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.33706		101.07593	28.26775			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.94440		100.44759	20.89347			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.71941		100.76967	26.65424			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.81000		124.22389		1.82000	123.93436			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.04000		114.74406		2.11500	113.96297			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.81271			98.81161			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.07000		114.44290		2.14500	113.66400			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.60271			101.57829			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.12000		352.10005		2.12000	352.00794			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.94076			99.92092			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.45731			101.43518			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.49000		101.74263		7.51000	101.69667			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.02000		102.17556		8.01500	102.16438			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26500		106.32584		8.25500	106.32892			0	2,700,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.84000		104.83280		8.81000	104.91828			0	760,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.08000	99.41241	9.37000	98.18924	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	9.73500	90.67405	9.71500	90.75101	0.00	4,500,000,000	4,500,000,000.00			
FRX24	On 10/12/2024	Spot Bond	9.76000	110.37105	9.95000	109.13643	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.06000	97.11532	10.06000	97.08928	0.00	0	520,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.40000	97.65322	10.39500	97.66184	0.00	0	3,010,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.52500	94.07408	10.51500	94.11919	0.00	0	40,000,000.00			
FRX45	On 14/04/2045	Spot Bond	9.98000	81.68370	9.97500	81.70152	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.89723		100.87778	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.90971		100.88998	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.94087		100.92046	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.99076		100.96925	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.02815		101.00582	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.19003		101.16414	0.00	0	0.00			
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.38400		101.36547	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.44452		101.42516	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.30550		101.28578	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.49906		101.47895	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.55965		101.53871	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.61013		101.58850	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.83219		101.80750	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	61.63776	100.00000	61.48341	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.34110	100.00000	10.31520	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.73495	100.00000	1.73060	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.29108	100.00000	0.29035	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.60384	9.60384	100.00000	9.58057			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.61126	1.61126	100.00000	1.60735			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.27032	0.27032	100.00000	0.26967			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.55531	100.55531		100.53403			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.19000	101.12203	101.12203	9.18500	101.10593			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.35852	100.35852		100.33849			0.00	3,000,000,000	1,500,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.37075	100.37075		100.35003			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.37563	100.37563		100.35465			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.40742	100.40742		100.38464			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.44649	100.44649		100.42153			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.47090	100.47090		100.44457			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	101.58005	101.58005		101.56230			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.20476	10.20476	100.00000	10.18005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.70831		100.00000	17.66542			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.56720		100.00000	12.53676			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.13895			100.11908			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.14433			100.12368			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.15099			100.12939			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.16023			100.13731			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.33621			100.31799			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.41671			100.39566			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.82435			101.80505			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.15416			101.13333			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.56468			101.54271			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.87680			100.85597			0	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.74314			100.72438			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.28700			101.26531			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.04136			99.91551			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.70540		100.00000	10.67859			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.39727			100.37763			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.11224			101.09135			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.01921			100.00006			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.01943			100.00004			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILC19	On 07/05/2015	Spot Bond		0.00000	101.58005			101.56230			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.74426			100.72654			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.31950			100.29785			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.25422	92.31671		7.27386	92.26705			0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.33365			100.31106			0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.25482	104.41639		8.27442	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.35183			100.32803			0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.70527	104.41639		8.72485	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.37403			100.34874			0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.39242			100.37035			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.48402			100.45958			0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	101.88165			101.85987			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.83600		10.00000	108.80800			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HPF05	On 17/02/2017	Spot Bond	9.07000		103.40237		9.06500	103.38522			0	0.00	
HPF06	On 20/02/2020	Spot Bond	0.00000		101.81201			101.78760			0	0.00	
HPF07	On 20/08/2017	Spot Bond	0.00000		101.70103			101.67815			0	0.00	
HWAY20	On 31/07/2020	Spot Bond	8.18000		109.09130		8.15000	109.19830			0	1,580,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.78000		284.58402		1.78000	284.51223			0	1,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.78000		291.39296		1.78000	291.31944			0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.44500		100.66039		9.43500	100.72160			0	2,243,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.48500		100.27728		9.47500	100.33951			0	0.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.75784		100.00000	35.67121			0	0.00	
HWF04U	On 09/10/2015	Spot Bond	100.00000		86.11952		100.00000	85.91924			0	0.00	
HWF05U	On 09/10/2016	Spot Bond	100.00000		39.36223		100.00000	39.26583			0	0.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.24683		100.00000	25.18360			0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00	
I2025	On 31/01/2025	Spot Bond	1.43000		121.06466		1.50500	120.23743			0.00	2,702,000,000	64,584,674,400.00
I2038	On 31/01/2038	Spot Bond	1.51000		131.48585		1.55000	130.50771			0.00	5,521,600,000	21,164,414,000.00
I2046	On 31/03/2046	Spot Bond	1.60000		131.84452		1.64000	130.63354			0.00	9,685,000,000	110,822,112,400.00
I2050	On 31/12/2050	Spot Bond	1.62000		142.63104		1.66000	141.19170			0.00	12,365,000,000	31,305,908,750.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.94262			100.92382			0	10,000,000.00	
IBL21	On 15/03/2016	Spot Bond	7.92000		102.59879		7.94000	102.56053			0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.94000		106.52173		7.93500	106.51220			0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.74000		102.35616		7.76000	102.31038			0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000		100.01892			99.99990			0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.40000		130.43878		1.40000	130.40719			0	0.00	
IBL36	On 31/01/2022	Spot Bond	1.95000		134.23026		1.95000	134.19573			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		101.30744			101.28749			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.06000		102.57425		8.05500	102.56502			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.06523			101.04653			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.82415			101.80441			800,000,000	400,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.88656			101.60033			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.62500		101.03815		8.61500	101.04501			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.06000		95.38348		9.03000	95.46828			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.96576			100.94634			15,680,000,000	7,840,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.73000		97.13212		8.72500	97.12180			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.11000		102.24640		9.08000	102.34438			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.99983			99.98212			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.10565			99.08646			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.11117		7.90000	101.08953			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.40500		101.26321		8.39500	101.26795			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.10081			100.08074			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		99.85591			99.83759			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.71000		103.20748		7.70500	103.19417			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.36500		104.63128		8.35500	104.64008			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.41500		107.09926		9.39500	107.19385			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.69795			100.67801			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.21426			100.19446			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.01710			100.08951			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL64	On 29/07/2019	Spot Bond	0.00000		100.01964			100.09162			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.02203			100.09358			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		101.11141			101.09097			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.68000		128.38897		2.68000	128.35338			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00885		100.00000	0.00883			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.32125			100.30174			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.26253			100.24208			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.66000		98.92036		8.64000	98.98244			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.41796			101.39749			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		101.46560			101.44443			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.67000		103.52563		9.67000	103.49863			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.29064		5.00000	101.27682			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.21613		5.00000	100.20260			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.56121		4.00000	100.55038			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.19497		4.00000	100.18413			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		42.77747		100.00000	42.67270			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		42.60898		100.00000	42.50463			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		42.60898		100.00000	42.50463			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		103.97602		9.20000	103.95046			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.82230			101.79886			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.27374		100.00000	8.25370			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.67040			99.64449			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.32083		100.00000	16.27996			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		87.83618		100.00000	87.62999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IN269U	On 25/07/2017	Spot Bond	100.00000		13.75496	100.00000	13.72127				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.84119	100.00000	16.79901				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.46682	100.00000	1.46402				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.07718	100.00000	9.05495				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.29820	100.00000	10.27240				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.98760	100.00000	9.96315				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.28076	100.00000	29.20905				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		84.88372	100.00000	84.68677				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		78.49462	100.00000	78.32618				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		77.49469	100.00000	77.33051				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		84.07365	100.00000	83.51688				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		84.11499	100.00000	83.55793				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		79.75708	100.00000	79.52986				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.89655	6.30000	99.87932				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.77612	6.30000	99.75894				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.52881	6.40000	99.51144				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.39004	6.40000	99.37273				0.00	2,000,000,000	500,000,000.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.28623	6.40000	99.26895				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.65451	6.55000	98.63705				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.53241	6.55000	98.51499				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.90140		100.87560				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.87443	101.76190		10.91579	101.59052			0	0.00
ING116	On 31/03/2016	Spot Bond		10.87443	101.11327		10.91579	100.94298			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.03165			101.00769			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.01225			100.98876			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.56083		6.50000	100.54325			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	101.10244			101.07817			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.37230			93.37230			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.01226			100.99178			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.41974			100.40048			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.83600		10.00000	108.80800			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.99016			100.96687			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	103.10831			103.08707			0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	99.60041			99.58311			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.36124			100.34301			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	97.65912			97.64083			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	97.51704			97.49865			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	69.52381		100.00000	69.39163			0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	106.99205			106.97274			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	99.81059			99.78335			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	83.90805		100.00000	83.71560			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.83600		10.00000	108.80800			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.46468			100.44338			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.47062			100.44904			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.43000	101.16903		8.45000	101.11089			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.70555			100.68479			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.72216			100.70090			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.73326			100.71167			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.41112			100.39034			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.43172			100.40991			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.41929			100.39811			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.35551			100.33773			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.41000		104.10732		9.39000	104.17146			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.14826			101.12825			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.63000		103.43580		8.62500	103.42287			0	1,360,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.58907			100.56798			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.54178			100.51996			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.83564			100.81386			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.04955			101.02519			0	0.00
IV014	On 22/06/2015	Spot Bond	8.20000		104.14940		8.21500	104.12418			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.49443			102.47217			0	10,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.46422			101.43996			0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		126.82060		3.23000	126.78355			0	10,000,000.00
IV019	On 31/03/2028	Spot Bond	3.35000		149.62806		3.39500	149.11105			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.78291			100.75913			0	2,010,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.52129			100.49741			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.36825			100.24399			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.27992			101.25632			0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV026	On 27/09/2024	Spot Bond	0.00000		100.91910			100.89547			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.43000		108.03520		3.50500	107.64404			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.43000		108.03520		3.50500	106.62326			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.37070			101.34588			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.78794			99.76407			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.16500		109.18324		10.15500	109.18050			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.04932			102.02654			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.45000		143.92811		3.49500	143.19286			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		97.59358		100.00000	97.33333			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		80.93126		100.00000	100.00000			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000		99.91377		6.30000	99.93101			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000		99.86211		6.30000	99.84490			0.00	0	0.00
IVA520	On 14/05/2015	Spot Bond	100.00000		97.59358		100.00000	100.00000			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.59833			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.47673			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.35541			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.23440			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.72443			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.60215			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.48017			0.00	0	0.00
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		100.33843			100.21869			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.35164			100.23238			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.56260			100.54247			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.43856			101.41928			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.58409			101.56176			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.33061			101.31002			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.46477			100.44347			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.46774			100.44631			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.47368			100.45197			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.44694			100.42646			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.31747			100.29597			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.02538			100.09634			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.99992			100.97873			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.58913			101.56925			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.30321			101.28377			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.29023			101.27098			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.61013			100.58838			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.22462			100.20388			0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.92980			100.91011			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.76620			100.74489			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.78567			100.76381			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.78566			100.76381			0	0.00
IVC036	On 16/07/2019	Spot Bond		8.96500	103.88957		8.95500	103.89906			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC037	On 16/07/2019	Spot Bond			100.00000		14.87147		100.00000	14.83819			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond			100.00000		10.30417		100.00000	10.27894			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond			0.00000		100.35278			100.33293			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond			9.08000		103.84520	9.06000		103.91410			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond			0.00000		100.02765			100.09818			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond			0.00000		99.82800			101.56900			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond			0.00000		100.98224			100.96274			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond			0.00000		0.00000			104.13151			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond			0.00000		100.21567			100.19574			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond			0.00000		101.23420			101.21439			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond			7.00000		100.37138	7.01500		100.34573			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond			0.00000		99.97903			99.95826			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond			0.00000		101.56481			101.54283			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond			0.00000		101.37836			101.35664			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond			0.00000		100.02003			99.99961			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond			0.00000		99.88593			99.86669			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond			0.00000		99.87429			99.85316			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond			0.00000		101.28424			101.26404			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond			0.00000		100.89468			100.87232			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond			0.00000		100.12082	100.00000		49.49005			0.00	26,100,000,000	26,100,000,000.00
JAS01	On 31/01/2018	Spot Bond			0.00000		100.11870			100.09498			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond			0.00000		100.10012			100.08023			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond			0.00000		100.24668			100.22458			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond			100.00000		61.48341	100.00000		61.32945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.78311			100.76090			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.14827			101.12670			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.19000			101.16763			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.33071			101.30825			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		80.88889		100.00000	80.70953			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.50330			101.47933			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.02421			100.00008			0	0.00
KW01	On 31/10/2027	Spot Bond		8.32000	139.94043		8.32000	139.90944			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.85156			100.83152			0	300,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.95729			100.93543			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.34757			101.32780			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.91523			100.89473			0	1,000,000,000.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.46850			100.44875			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.06000	102.60649		10.03000	102.68545			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.82371		9.71000	101.79704			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.09661			100.07739			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.72000	99.56981		8.71500	99.55635			0	3,320,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.79000	97.75664		8.78500	97.74606			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.73000	99.70837		9.70000	99.80228			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.27973			101.25614			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.61501			101.58450			0	0.00
LHL02	On 13/12/2015	Spot Bond		8.52000	105.44858		8.53500	105.41555			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.75829			101.72503			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LOM01		On 25/11/2019	Spot Bond	0.00000	102.05565			102.02549			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	101.57982			101.55860			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	101.66625			101.64331			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	101.78705			101.76242			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	99.84645			99.82729			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.95161			100.93235			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	0.00000	99.89572			99.87834			0.00	0	0.00
MAQ068		On 09/06/2015	Spot Bond	0.00000	99.39066			99.37325			0.00	0	0.00
MAQ069		On 09/07/2015	Spot Bond	0.00000	98.86817			98.85076			0.00	0	0.00
MAQ070		On 30/07/2015	Spot Bond	0.00000	98.51730			98.50006			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	101.12559			101.10442			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	101.13399			101.11269			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.92785			100.90099			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.78783			100.76854			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	101.46567			101.44607			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.77556			100.75617			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	101.26942			101.25050			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	99.88538			99.86722			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	100.44048			100.42090			0.00	0	0.00
MBF040		On 06/08/2015	Spot Bond	0.00000	99.98294			99.96582			0.00	0	0.00
MBF041		On 07/08/2016	Spot Bond	0.00000	99.96439			99.94653			0.00	0	0.00
MBF042		On 07/08/2017	Spot Bond	0.00000	99.96355			99.94526			0.00	0	0.00
MBF043		On 08/12/2015	Spot Bond	0.00000	101.08657			101.06727			0.00	0	0.00
MBF044		On 11/04/2016	Spot Bond	0.00000	100.41827			100.39909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000	100.45280			100.43204			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	56.96633		100.00000	56.82833			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.82604		100.00000	20.77503			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	20.17055		100.00000	20.12116			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	20.25061		100.00000	20.20101			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.00779		100.00000	16.96521			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	25.43744		100.00000	25.37374			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.11914		100.00000	15.46688			0	00,000,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.62500	101.80789		8.61500	101.81758			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.64500	101.33128		8.63500	101.34089			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.78897			102.77000			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.56581			100.54535			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.54029			102.51862			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.65229			102.62964			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.87500	101.63470		7.87000	101.61990			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.61500	105.31371		8.60500	105.32056			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33500	106.58839		9.31500	106.66137			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.90345			100.88386			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.93465			100.91437			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.41000	104.25801		9.38000	104.34028			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.17000	101.59568		7.18500	101.57078			0	2,520,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.42883			101.40772			0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.80000	103.72551		8.79500	103.71028			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.02368			101.00289			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.21000		105.12777		9.19000	105.19343			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.47853			101.45560			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.02252		100.00000	23.96433			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.41007			101.39128			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.50000		103.59762		8.49500	103.58326			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.12000		103.28975		7.13500	103.26694			0	210,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.49000		106.32587		8.48500	106.31149			0	1,090,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.44749		100.89771	6.43122			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.53186		100.61875	6.51542			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		95.62311			95.60272			0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		99.81348			99.79241			0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		99.79656			99.77362			0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		1.12720		100.00000	1.12437			0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.12720		100.00000	1.12437			0	0.00
NAM01	On 19/11/2022	Spot Bond	8.78000		100.98035		8.76000	101.06315			0	350,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		101.02657		7.66500	101.00558			0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.93000		103.83929		8.90000	103.94371			0	301,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.66000	104.43958	8.64000	104.50805			0.00	0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.11500	104.90963	9.09500	105.00721			0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.37003		102.35123			0.00	0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.02000	104.57461	9.00000	104.64287			0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.38795		101.36869			0.00	0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.26000	99.65143	9.24000	99.72403			0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.48689		102.46766			0.00	0	0.00	
NBK16A	On 12/02/2025	Spot Bond	9.92000	99.14970	9.92000	99.12318			0.00	0	3,500,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.30761		100.18814			0.00	0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.10000	99.36440	10.10000	99.33766			0.00	0	500,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.37543		101.35632			0.00	600,000,000	300,000,000.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.75454		100.73515			0.00	0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.54011		100.52041			0.00	0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.82248		100.80221			0.00	0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	99.88119		101.63922			0.00	0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	101.65733		101.63779			0.00	0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	101.70217		101.68208			0.00	0	95,000,000.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000	101.71619		101.69486			0.00	0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.82534		101.80370			0.00	0	10,000,000.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.29165		100.26877			0.00	0	0.00	
NBK2A	On 15/09/2015	Spot Bond	6.99000	102.66020	7.00500	102.63553			0.00	0	830,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.62764		101.60843			0.00	0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.64500	111.50890	8.63500	111.52106			0.00	0	3,560,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.49500		38.81655		10.49500	38.80594			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.33949			100.31649			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.53000		102.61407		7.55000	102.57638			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.87440			100.85412			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.40034			101.37865			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.11943			96.06400			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.33056			101.30996			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.14912			100.02720			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.02779			100.09831			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.56701			92.50968			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.61802			100.59931			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.79285			101.69132			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.97517			100.95400			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.92527			100.90520			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.22323			101.20216			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.89468			100.87528			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.87779			100.85850			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.87717			100.85789			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.09096			100.07287			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.00999			100.98778			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.66500		107.14919		9.66500	107.12172			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.00382			100.98174			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.70000		106.08121		9.70000	106.05391			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.00999			100.98778			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.90871			100.88873			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.90899			100.88901			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.01986			100.99742			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.03220			101.00949			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.31995			101.29866			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.55329			100.53189			0	0.00
NED11	On 17/09/2015	Spot Bond		7.11000	102.57262		7.12500	102.54757			0	50,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.16998			100.04535			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.25239			100.22666			0	0.00
NED15	On 08/04/2024	Spot Bond		9.82500	104.65135		9.81500	104.68404			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	102.11846			102.09600			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.47457			100.45159			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.45158			100.42760			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.51097			100.49268			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	123.43275		9.44500	123.40127			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.80013			101.77517			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.83600		10.00000	108.80800			0	0.00
NILB10	On 08/12/2016	Spot Bond		1.93000	170.30881		1.93000	170.26513			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.29000	142.23496		2.36500	141.26823			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	183.28750		3.45000	183.23059			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.68000	108.23548		2.75500	107.49096			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NILB14	On 31/03/2028	Spot Bond	2.94000		141.88479		2.98500	141.13476			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.85000		153.39695		2.89500	152.60501			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.46000		106.27931		8.43000	106.38260			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.09000		107.50263		9.06000	107.59991			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.43878			101.41853			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.38505			101.36644			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.36126			101.34211			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.40975			101.38992			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.38068			101.36126			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.29000		109.04514		9.26000	109.17773			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.40981			101.38998			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.43883			101.41858			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.41945			101.39948			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.49000		107.53160		9.46000	107.62649			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.47767			101.45687			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.45821			101.43768			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.46791			101.44724			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.82610			101.80030			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.70804			101.68394			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.49697			101.47589			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.41500		116.85616		8.40500	116.86222			0	1,700,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11000		116.93897		9.09000	117.02914			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.82500		177.06597		1.82500	177.02107			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.92000		122.40720		9.92000	122.37464			0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	102.42415			102.40399			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.29472			100.17499			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.94206			100.92085			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.18880			101.16791			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.40243			101.38112			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.62096			101.59626			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.93172			101.90090			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.77054		100.00000	18.72354			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		84.34744		100.00000	84.15531			0	0.00
OML01	On 27/10/2015	Spot Bond		7.01000	101.06331		7.02500	101.03746			0	600,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.49335			101.47007			0	0.00
OML03	On 27/11/2024	Spot Bond		9.61000	102.76694		9.58000	102.84830			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	101.08914			101.06603			0	0.00
OML05	On 19/03/2025	Spot Bond		9.74000	101.30069		9.72000	101.35081			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.29500	101.41454		10.27500	101.48390			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		10.92000	101.57989		10.92000	101.55054			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.16781		100.00000	33.08746			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.01000			98.93000			0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	99.83652			99.81800			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.83600		10.00000	108.80800			0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.57190			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	101.26685			101.24705			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	101.20715			101.18717			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC001	On 28/03/2016	Spot Bond	0.00000		100.85468			100.83468			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.87653			100.85565			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.28062			100.26185			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.31000		105.91402		9.29000	105.98113			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.13752			100.01707			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.14125			100.02032			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.14294			100.02178			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.14667			100.02502			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.16272			100.03895			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.16644			100.04218			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.10380			100.08318			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		44.61170		7.74000	44.60240			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.02000		104.45861		6.03500	104.43613			0.00	14,786,226,600	69,791,135,100.00
R158P	On 15/09/2015	Spot Bond	6.32000		97.74894		6.34000	97.72538			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.42000		110.94030		6.44000	110.89384			0.00	10,979,774,400	98,434,550,200.00
R159P	On 15/09/2016	Spot Bond	6.25000		91.96282		6.27000	91.92312			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.92000		123.24916		7.92000	123.22286			0.00	77,765,834,800	16,505,423,500.00
R187P	On 21/12/2026	Spot Bond	7.66000		41.72142		7.66000	41.71281			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		39.07871		7.58000	39.07072			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.42000		291.87277		1.42000	291.80200			0.00	8,995,364,900	27,486,097,300.00
R202	On 07/12/2033	Spot Bond	1.49000		243.48635		1.50000	243.07861			0.00	2,624,600,000	80,662,264,800.00
R2023	On 28/02/2023	Spot Bond	7.71500		101.57580		7.69500	101.67104			0.00	46,476,589,100	90,918,284,200.00
R203	On 15/09/2017	Spot Bond	6.94000		103.93796		6.93500	103.92963			0.00	00,716,459,600	23,916,942,500.00
R2030	On 31/01/2030	Spot Bond	8.35000		99.12047		8.34500	99.13919			0.00	66,496,209,700	10,796,432,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2032	On 31/03/2032	Spot Bond		8.45000	98.99314		8.44500	99.01476			0.00	8,600,618,000	99,246,290,500.00
R2037	On 31/01/2037	Spot Bond		8.55500	101.64610		8.54500	101.72024			0.00	51,808,961,700	22,196,598,100.00
R204	On 21/12/2018	Spot Bond		7.19500	105.48500		7.18500	105.49650			0.00	03,365,371,300	85,877,061,100.00
R2044	On 31/01/2044	Spot Bond		8.61000	103.73090		8.60500	103.76037			0.00	23,973,141,400	66,109,382,500.00
R2048	On 28/02/2048	Spot Bond		8.59000	103.29297		8.58000	103.38020			0.00	67,081,627,900	10,808,375,600.00
R207	On 15/01/2020	Spot Bond		7.41000	101.56234		7.38000	101.65887			0.00	85,640,762,800	28,064,087,700.00
R208	On 31/03/2021	Spot Bond		7.51000	97.06434		7.49000	97.13684			0.00	28,451,187,800	60,983,837,300.00
R209	On 31/03/2036	Spot Bond		8.49500	78.80285		8.48500	78.86571			0.00	00,196,329,400	17,466,642,300.00
R210	On 31/03/2028	Spot Bond		1.45000	178.99683		1.49500	178.06339			0.00	4,522,800,000	37,168,981,100.00
R211	On 31/01/2017	Spot Bond		0.70000	131.99592		0.70000	131.96650			0.00	10,203,169,700	31,057,155,900.00
R212	On 31/01/2022	Spot Bond		1.38000	139.00244		1.38000	138.96884			0.00	1,080,000,000	65,186,913,200.00
R213	On 28/02/2031	Spot Bond		8.39500	89.14591		8.38500	89.20522			0.00	11,237,122,900	83,795,100,600.00
R214	On 28/02/2041	Spot Bond		8.53000	80.10509		8.52500	80.12984			0.00	60,898,107,000	43,548,648,900.00
R228C	On 15/09/2015	Spot Bond		6.32000	97.74894		6.34000	97.72538			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.24000	94.84458		6.26000	94.81285			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.25000	91.96282		6.27000	91.92312			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.39000	99.18389		6.41000	99.16409			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.26000	96.19631		6.28000	96.16824			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.24000	93.29718		6.26000	93.26095			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.30000	90.38867		6.32000	90.34468			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.91500	86.52466		6.91000	86.51742			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.96500	83.52687		6.96000	83.52178			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.20000	80.14472		7.19000	80.15338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.18000	77.41399	7.17000	77.42613	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.16000	74.79075	7.15000	74.80613	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.15000	72.23806	7.14000	72.25642	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.37000	68.98937	7.34000	69.07815	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.35000	66.60975	7.32000	66.70517	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.43000	63.94553	7.41000	64.00836	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.40000	61.77339	7.38000	61.84011	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.37000	59.69232	7.35000	59.76261	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.34000	57.69806	7.32000	57.77164	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.30000	55.83036	7.28000	55.90703	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.26000	54.04401	7.24000	54.12351	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.86000	49.46979	7.86000	49.45932	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.82000	47.77589	7.82000	47.76583	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.78000	46.15779	7.78000	46.14812	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.74000	44.61170	7.74000	44.60240	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.70000	43.13404	7.70000	43.12509	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.66000	41.72142	7.66000	41.71281	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.62000	40.37065	7.62000	40.36236	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.58000	39.07871	7.58000	39.07072	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.17146		102.14800	0.00	0	0.00			
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.76388		101.74402	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.74394		102.71966	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.63071		101.60712	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.34214		101.31829	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		26.90688	100.00000	26.84170				0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.78873	100.00000	13.75496				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.82851	100.00000	31.75141				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.33951	100.00000	66.17338				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.43024	100.00000	31.35410				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.00556	100.00000	17.96097				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.43230	100.00000	20.37962				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.59049	100.00000	7.88899				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.53539	100.00000	15.49533				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.58649	100.00000	12.55404				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.98508	100.00000	8.96191				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.16913		101.14802				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.14058		101.12082				0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.42074		101.39915				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.49377		101.47108				0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		103.09120		103.07200				0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.33202		101.31251				0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.20351		101.18581				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.81986		100.80034				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.82038		100.80064				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.14619	100.00000	18.10224				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.72956	100.00000	12.69872				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.54660	100.00000	10.52104				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES04U	On 02/03/2021	Spot Bond	100.00000		9.74548		100.00000	9.72187			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.66920			101.64974			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.59559			100.57616			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		99.99973			99.97982			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.25930			101.23862			0	700,000,000.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.43151			100.41052			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.33102			101.30979			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.23468			101.21319			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.62533			100.60621			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.31533			100.29395			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		86.74134			86.69053			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.39737			82.35611			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		89.96713			89.90549			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		88.99762			88.93321			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.18731			101.15672			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.11859			83.06996			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		95.84878			95.79478			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.00182		12.35000	104.96706			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.68663		100.00000	13.65237			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.51115			101.48746			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.46333		100.00000	6.44750			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.09687		100.00000	35.01091			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		51.82470		100.00000	51.69915			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.88576		100.00000	12.83872			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.61868		100.00000	34.53199			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		107.70599			107.65627			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.18856			77.13121			0	0.00
RW21	On 21/04/2021	Spot Bond	8.81000		105.66553	8.79000		105.73500			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.16500		105.81985	9.14500		105.91275			0	0.00
RW28	On 10/12/2028	Spot Bond	9.65500		108.50564	9.64500		108.55482			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		95.80897			98.17663			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.62000		109.43581	7.64000		109.38347			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.83600	10.00000		108.80800			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.52714			101.50391			0	10,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.08000		105.40510	9.07500		105.39076			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.06536			101.04406			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.26633			102.24521			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.50799			101.48848			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.62218			99.59808			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.25118			100.22801			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.68734			101.66107			0	10,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.17887			100.05362			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92000		104.43879	6.93500		104.41821			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.69500		99.81406	8.68500		99.81617			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51000		103.90657	7.52500		103.88021			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.74100	7.96000		103.71902			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond		7.27000	103.99510		7.28500	103.96935			0	0.00
SBN33	On 15/09/2017	Spot Bond		8.34000	100.93715		8.33500	100.92528			0	165,500,000.00
SBN34	On 15/09/2015	Spot Bond		7.41500	103.94160		7.43000	103.91548			0	0.00
SBN35	On 15/09/2015	Spot Bond		7.78000	103.80717		7.80000	103.77825			0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.02972			101.00926			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.61313			100.59127			0	0.00
SBS13	On 22/09/2017	Spot Bond		7.99000	102.98607		7.98500	102.97494			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.56316			100.44327			0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.90355			100.88260			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	102.11196			102.09129			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.27000	107.88305		9.25000	107.95076			0	0.00
SBS20	On 15/05/2026	Spot Bond		9.82000	101.25774		9.82000	106.24131			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.78405			101.75845			0	10,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	101.41263			101.39434			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.63470			101.61409			0	1,000,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.68186			102.66164			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.77500	104.27865		8.76500	104.28752			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		22.90050		100.00000	22.84926			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.25500	107.23130		9.23500	107.32731			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00451			99.98458			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.76500	103.16839		8.74500	103.21180			0	0.00
SBS3	On 25/05/2026	Spot Bond		9.83000	92.79525		9.83000	92.77065			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.54831			100.52818			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.57000	105.37400		9.57000	105.34695			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.93619			100.91636			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.96169			100.94132			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.72000		103.57053		9.72000	103.54382			0	4,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.01956			100.09154			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.02282			100.09422			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.81000		98.91689		8.78000	99.00542			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.02000		96.68461		10.02000	96.65851			0	51,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.44500		97.07718		10.43500	97.12130			0	10,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.21000		101.08863		9.19000	101.15833			0	630,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.42000		108.11832		7.44000	108.07364			0	340,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.03000		279.65114		2.03000	279.57869			0	20,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.34500		130.56026		1.34500	130.52884			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		24.25503		100.00000	24.19627			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.48587			100.46626			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.73295		100.00000	23.67546			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.97000		129.18852		1.97000	129.15522			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.56083		6.50000	100.54325			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.20992			102.18869			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.77653			100.75496			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.35201			102.33098			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.97000		102.61072		8.96500	102.59557			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.93033			101.90845			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.71108			100.69018			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.89789			100.87679			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.31020		100.00000	25.24683			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.14800			101.12688			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		97.97200		100.00000	97.71553			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.10986			101.08879			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.84467		100.00000	35.75784			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		43.51633		100.00000	43.41092			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.29762		100.00000	32.21852			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.28000		103.34078		9.27500	103.32579			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.33590			100.31330			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.58317			101.56061			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.67000		104.44357		7.69000	104.39736			0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.79500		101.60981		8.78500	101.61364			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.34000		100.93715		8.33500	100.92528			0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.46791			101.44732			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.52614			101.50677			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.89437			101.87423			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.42440			101.40400			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA6		On 21/08/2024	Spot Bond	0.00000	101.46305			101.44209			0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	99.47569			99.45473			0	933,080,000.00
SSA01		On 28/06/2016	Spot Bond	8.04000	105.07803		8.03500	105.06074			0	500,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.59492			100.57504			0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.39818			100.37699			0	0.00
SSA06		On 16/04/2020	Spot Bond	9.06000	96.49230		9.04000	96.54548			0	240,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.42647			101.40436			0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.91093			100.88815			0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.15387			100.03133			0	0.00
SSN004		On 31/03/2021	Spot Bond	9.08000	90.16352		9.06000	90.22572			0	0.00
SSN005		On 31/03/2021	Spot Bond	9.08000	90.16352		9.06000	90.22572			0	0.00
SSN007		On 15/01/2020	Spot Bond	8.83000	96.21612		8.80000	96.30249			0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.06012			101.03812			0	0.00
SSN009		On 15/09/2017	Spot Bond	7.82000	102.03859		7.81500	102.02800			0	0.00
SSN011		On 31/01/2025	Spot Bond	2.18000	113.34617		2.25500	112.57525			0	0.00
SSN012		On 21/12/2018	Spot Bond	8.50500	101.40209		8.49500	101.40932			0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.42607			101.40480			0	0.00
SSN017		On 21/12/2026	Spot Bond	10.00000	107.26213		10.00000	107.23337			0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.27122			101.25156			0	0.00
SSN021		On 28/02/2031	Spot Bond	10.26500	75.95558		10.25500	75.99761			0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.30323			100.28134			0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.38098			100.36075			0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.91698			100.89463			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	100.42540			100.40282			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.98790			100.96227			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	101.50001			101.47820			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.92725			100.90686			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	101.07724			101.05497			0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98248			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.84225			99.82473			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.83560			99.81733			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.75525			99.73776			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.70323			99.68578			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.57920			99.56166			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	99.38811			99.37062			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	99.36847			99.35093			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	99.24910			99.23164			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	97.94849			97.93033			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	98.65104			98.63352			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000	99.74071			99.72343			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.89456		100.00000	81.11111			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.89452		100.00000	81.11111			0	0.00
SY1239	On 04/08/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.48000	103.52975		6.49500	103.50566			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.57000	103.76799	8.57000	103.74421				0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	100.12315	100.00000	7.90805				0.00	0	16,000,000,000.00
T12A11	On 21/02/2048	Spot Bond	0.00000	100.12888	100.00000	8.27626				0.00	0	32,600,000,000.00
T12A12	On 21/02/2048	Spot Bond	9.06000	100.29688	9.03000	100.50865				0.00	0	21,400,000,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000	64.79757	100.00000	64.63530				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.28714		100.26766				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.01753		100.00000				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	101.27813		101.25836				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.87228		100.85338				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.91599		100.89612				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	101.40433		101.38504				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.26147		100.22424				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.13150		100.11269				0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.11351	100.00000	54.25849				0.00	07,600,000,000	40,000,000,000.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.13318		100.01397				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.67000	103.50013	7.69000	103.45523				0.00	0	500,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.30011		100.27990				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.30808		100.28733				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.29620	7.83000	102.27450				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.29572		100.27581				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.30568		100.28511				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.32361		102.30119				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.29572		100.27581				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.30568			100.28511			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.10112		7.16000	102.08128			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.32518			100.30330			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.32359			100.30181			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.36168			100.33734			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.35653			100.33255			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.51100			100.47663			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.49344			100.46025			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.29533			100.27544			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.30808			100.28733			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.55785		8.73000	102.53365			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.03076			100.01075			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.30568			100.28511			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.66500	101.12548		8.65500	101.12908			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	99.85132			99.83053			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.31309			100.29188			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.32597			100.30403			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.32160			100.29996			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.32767			100.30549			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.36088			100.33661			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.35930			100.33513			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.35356			100.32965			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.48366			100.45114			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.48523			100.45259			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.48857			100.45564			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.43406			101.41352			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.48237			101.46113			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.01000		102.38488		8.98000	102.46552			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.45338			101.43257			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.52101			101.49921			0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.92000		100.36728		8.89000	100.44761			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.72854			101.70780			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.82107			101.79921			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.03000		99.29758		9.00000	99.37799			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.60793			101.58486			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.60793			101.58486			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.92513			101.90200			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.13621		100.00000	8.74967			0	5,100,000,000.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.76237			101.73706			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.76237			101.73706			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.11002			102.08462			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.14910		100.00000	9.58076			0	3,300,000,000.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.38865			102.35415			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.38865			102.35415			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		103.04784			103.01329			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.20121		100.00000	10.35779			0	1,600,000,000.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.31350			100.29226			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.01774	101.06155	6.00286		0.00		0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.54193		100.52202		0.00		0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.30742		100.28659		0.00	2,426,000,000	1,213,000,000.00	
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.71150		100.69130		0.00		0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.30742		100.28659		0.00		0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.31147		100.29037		0.00		0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.31350		100.29226		0.00		0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.30499		100.28432		0.00		0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.31147		100.29037		0.00		0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.33375		100.31116		0.00		0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.33375		100.31116		0.00		0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.33375		100.31116		0.00		0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.36610		100.34135		0.00		0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.37418		100.34889		0.00		0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.36408		100.33947		0.00		0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.52514		100.48977		0.00		0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.53517		100.49913		0.00		0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.53116		100.49539		0.00		0	0.00
TL15	On 29/04/2015	Spot Bond	6.62500	99.89121	6.62500	99.90933		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.36000		88.57014		9.33000	88.65128			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
TN17	On 14/11/2017	Spot Bond	7.89000		102.83389		7.88500	102.82339			210,000,000	7,330,000,000.00
TN20	On 17/09/2020	Spot Bond	9.25500		106.54926		9.23500	106.60901			0	7,817,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.51731		100.00000	1.51359			0	0.00
TN23	On 06/11/2023	Spot Bond	9.46500		107.65057		9.44500	107.74404			80,000,000	11,450,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67000		100.84814		9.67000	100.82184			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.72000		93.91765		9.72000	93.89302			0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.10000		103.82467		10.09500	103.83631			0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.45000		103.40257		10.44500	103.41909			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.11413			101.09441			0	330,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.30510			101.28455			4,600,000	4,600,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.80572			101.59027			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.80066			101.63031			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.80005			101.63444			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.77470			101.83213			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.72250			102.24225			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.80039			101.63240			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.83600		10.00000	108.80800			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.56634			100.54607			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.57771			100.55703			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.47749			100.45828			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.50827			100.48781			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000		100.13394		10.00000	100.10714			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.13060		9.75000	100.10447			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.12994		100.00000	10.10382			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.97890			100.95905			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.03729			101.01626			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.11088		100.00000	8.07803			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.64211		100.00000	8.60712			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.06966			101.04796			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.96085		100.00000	8.92457			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.07613			101.05430			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.22647		100.00000	9.18911			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.25626			101.23074			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.46700		100.00000	12.41652			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.64892			101.61533			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.02628		100.00000	15.96140			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.53816		100.00000	11.51020			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.58769			99.56976			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.33344			99.31542			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.78977			98.77115			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.55547			98.53718			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.28350			98.26504			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.00140			97.98272			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		97.73270			97.71396			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		101.89158			101.85298			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP177	On 15/10/2015	Spot Bond	0.00000		100.72485			100.68670			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		96.67622			96.65744			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.20264			96.18411			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		95.86774			95.84887			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.19850			95.18010			0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		94.98163			94.96338			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		94.61906			94.60044			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.28871			94.26986			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		93.90361			93.88438			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.15838			99.14188			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		93.63444			93.61521			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.54611		100.00000	15.50718			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.71397			101.69534			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.51568			101.49764			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		101.47808			101.46027			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		101.22027			101.20233			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.76670			100.74887			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.79155			100.77295			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.38575			100.36822			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.39226			100.37443			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.35660			100.33877			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.32094			100.30311			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC095	On 16/10/2015	Spot Bond	0.00000		100.27366			100.25523			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.26745			100.24962			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.21426			100.19640			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.35068			101.33082			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000		84.10138	100.00000		83.90805			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.23890			101.22068			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.36482			100.34658			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.91000		109.83476		8.89000	109.90275			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
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.28894	100.00000		8.27234			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.09719	100.00000		8.08098			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.93850			101.91892			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		74.94867	100.00000		74.79508			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.77284			100.75302			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.77183			100.75184			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		99.94333			99.92429			0.00	1,200,000,000	600,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.94124			99.92156			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.94123			99.92152			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.73751			100.71703			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.75708			100.73606			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.78136	100.00000		7.76579			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.58961	100.00000		7.57442			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000		0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.81000		111.14683		6.83000	111.10501			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WS05	On 01/08/2018	Spot Bond	1.14000	240.84403	1.14000	240.78741				0	337,900,000.00	
WSP1	On 28/05/2015	Spot Bond	6.34000	104.08418	6.35500	104.06515				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.44000	106.85302	7.43500	106.84105				0	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.75000	108.20576	7.74000	108.21827				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.03500	107.86884	8.00500	107.97135				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.11000	108.11558	8.09000	108.18873				0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.97000	99.09237	5.98500	99.07401				0	0.00	
Z020	On 19/10/2015	Spot Bond	5.90000	97.37150	5.91500	97.34964				0	0.00	
Z071	On 01/07/2015	Spot Bond	5.97000	99.07631	5.98500	99.05792				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.14000	73.43021	7.13000	73.44745				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	68.48030	100.00000	68.35206				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	38.47299	100.00000	38.40000				0	0.00	
Total for j-Bonds :										0.00	13,655,467,700	190,323,247,750.00
Grand Total:										0.00	13,655,676,621	190,327,362,187.00