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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2015

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 06/05/2015	Any day expiry		12.04320	12.04320		11.96100	11.96100		17.14	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	2.46760	0.00247	10.95970	0.01096	2.468	23.39	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	0.59290	0.00059	2.44840	0.00245	0.593	26.03	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		12.05510	12.05510		11.97290	11.97290		16.86	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		12.05910	12.05910		11.97670	11.97670		16.79	0	0.00
\$ / R	On 18/05/2015	Any day expiry		12.06500	12.06500		11.98250	11.98250		16.13	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	155.05280	0.15505	0.00000	0.00000	155.053	16.19	10,000	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	134.13990	0.13414	106.03370	0.10603	134.140	16.48	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		12.06900	12.06900		11.98630	11.98630		16.18	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		12.08100	12.08100		11.99780	11.99780		15.93	0	0.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	95.55420	0.09555	79.30020	0.07930	95.554	17.18	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		12.08290	12.08290		11.99970	11.99970		15.96	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.54340	0.00154	2.01000	0.00201	1.543	18.77	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.63580	0.00264	3.44200	0.00344	2.636	18.09	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	5.89540	0.00590	7.66710	0.00767	5.895	17.09	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	294.79630	0.29480	244.80320	0.24480	294.796	15.78	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	143.22530	0.14323	118.90580	0.11891	143.225	16.48	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.44990	0.00045	0.47070	0.00047	0.450	33.02	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 03/06/2015	Any day expiry		12.09690	12.09690	12.01310	12.01310		15.80	0.00	0	0.00
\$ / R	12.30	Call	Any day expiry	144.42820	0.14443		122.23620	0.12224	144.428	16.63	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.10880	12.10880	12.02500	12.02500		15.82	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.11490	12.11490	12.03100	12.03100		15.95	0.00	54,267	980,749.00
\$ / R	10.73	Put	Foreign Exchange Future	2.85380	0.00285		3.36410	0.00336	2.854	16.71	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	3.01460	0.00301		3.55860	0.00356	3.015	16.61	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	3.45900	0.00346		4.09830	0.00410	3.459	16.36	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	6.39750	0.00640		8.28880	0.00829	6.398	15.76	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	6.94720	0.00695		9.00880	0.00901	6.947	15.73	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	26.16460	0.02616		33.88040	0.03388	26.165	15.25	0.00	0	51,500.00
\$ / R	11.48	Call	Foreign Exchange Future	675.39410	0.67539		603.91060	0.60391	675.394	15.08	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	658.09720	0.65810		587.92570	0.58793	658.097	15.05	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	43.19720	0.04320		56.92570	0.05693	43.197	15.05	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	576.90870	0.57691		511.32200	0.51132	576.909	15.20	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	538.27160	0.53827		475.21950	0.47522	538.272	15.28	0.00	0	800.00
\$ / R	11.65	Put	Foreign Exchange Future	73.37160	0.07337		94.21950	0.09422	73.372	15.28	0.00	0	110.00
\$ / R	11.78	Put	Foreign Exchange Future	109.65400	0.10965		137.68810	0.13769	109.654	15.47	0.00	0	15,000.00
\$ / R	11.80	Put	Foreign Exchange Future	116.14570	0.11615		145.34420	0.14534	116.146	15.50	0.00	0	6,000.00
\$ / R	12.00	Call	Foreign Exchange Future	310.06530	0.31007		267.36970	0.26737	310.065	15.80	0.00	0	11,000.00
\$ / R	12.00	Put	Foreign Exchange Future	195.16530	0.19517		236.36970	0.23637	195.165	15.80	0.00	0	34,600.00
\$ / R	12.02	Put	Foreign Exchange Future	204.49820	0.20450		246.90350	0.24690	204.498	15.83	0.00	0	7,000.00
\$ / R	12.04	Call	Foreign Exchange Future	288.98940	0.28899		248.69210	0.24869	288.989	15.86	0.00	0	10,000.00
\$ / R	12.13	Call	Foreign Exchange Future	246.38150	0.24638		212.81590	0.21282	246.382	16.06	0.00	0	15,000.00
\$ / R	12.30	Call	Foreign Exchange Future	183.28090	0.18328		158.05800	0.15806	183.281	16.69	0.00	0	1,600.00
\$ / R	12.40	Call	Foreign Exchange Future	153.45860	0.15346		132.40770	0.13241	153.459	17.06	0.00	0	125.00
\$ / R	12.50	Call	Foreign Exchange Future	128.27250	0.12827		110.84770	0.11085	128.273	17.43	0.00	0	31,000.00
\$ / R	12.50	Put	Foreign Exchange Future	513.37250	0.51337		579.84770	0.57985	513.373	17.43	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	115.13230	0.11513		99.63350	0.09963	115.132	17.65	0.00	0	1,750.00
\$ / R	12.60	Call	Foreign Exchange Future	107.11720	0.10712		92.80160	0.09280	107.117	17.80	0.00	0	125.00
\$ / R	12.63	Call	Foreign Exchange Future	101.47060	0.10147		87.99250	0.08799	101.471	17.91	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	54.01400	0.05401		47.72830	0.04773	54.014	19.48	0.00	0	15,000.00
\$ / R	13.00	Put	Foreign Exchange Future	939.11400	0.93911		1,016.72830	1.01673	939.114	19.48	0.00	0	501.00
\$ / R	13.22	Call	Foreign Exchange Future	37.95970	0.03796		33.91480	0.03391	37.960	20.44	0.00	0	22,850.00
\$ / R	13.25	Call	Foreign Exchange Future	36.22430	0.03622		32.41620	0.03242	36.224	20.57	0.00	0	110.00
\$ / R	13.25	Put	Foreign Exchange Future	1,171.32430	1.17132		1,251.41620	1.25142	1,171.324	20.57	0.00	0	201.00
\$ / R	13.46	Call	Foreign Exchange Future	26.10580	0.02611		23.41120	0.02341	26.106	21.45	0.00	0	22,320.00
\$ / R	13.50	Call	Foreign Exchange Future	24.55600	0.02456		22.04080	0.02204	24.556	21.61	0.00	0	51,500.00
\$ / R		On 26/06/2015	Any day expiry		12.14340	12.14340	12.05920	12.05920		16.14	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	7.87740	0.00788		8.11460	0.00811	7.877	16.22	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	22.61080	0.02261		26.79820	0.02680	22.611	15.47	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	187.79070	0.18779		164.77340	0.16477	187.791	17.20	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	9.88930	0.00989		7.53850	0.00754	9.889	32.82	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.15160	12.15160	12.06720	12.06720		16.08	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.16380	12.16380	12.07930	12.07930		16.05	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	244.45430	0.24445		216.93270	0.21693	244.454	16.80	0.00	0	5,500.00
\$ / R		On 13/07/2015	Any day expiry		12.17810	12.17810	12.09360	12.09360		16.14	0.00	53	2,477.00
\$ / R		On 29/07/2015	Any day expiry		12.21070	12.21070	12.12640	12.12640		16.08	0.00	0	750.00
\$ / R	10.80	Put	Any day expiry	19.76040	0.01976		20.39330	0.02039	19.760	15.69	0.00	0	300.00

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\$ / R	On 29/07/2015	Any day expiry	11.15	Put	44.10840	0.04411	49.24580	0.04925	44.108	15.09	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	222.69470	0.22269	202.76000	0.20276	222.695	17.69	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	26.90380	0.02690	22.39160	0.02239	26.904	31.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.27170	12.27170	12.18680	12.18680		16.17	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	31.41250	0.03141	31.49040	0.03149	31.413	15.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	61.74590	0.06175	66.84590	0.06685	61.746	14.94	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	241.75670	0.24176	223.58360	0.22358	241.757	18.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	40.93090	0.04093	33.49500	0.03349	40.931	30.44	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.28020	12.28020	12.19510	12.19510		16.25	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.30140	12.30140	12.21610	12.21610		16.25	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.31000	12.31000	12.22450	12.22450		16.23	0.00	1,047	144,888.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	25.34960	0.02535	23.88530	0.02389	25.350	15.87	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,737.16770	1.73717	1,650.29410	1.65029	1,737.168	15.79	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	51.52490	0.05152	52.09320	0.05209	51.525	14.98	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,363.24150	1.36324	1,278.49480	1.27849	1,363.241	14.93	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	53.24150	0.05324	53.99480	0.05399	53.241	14.93	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,213.99310	1.21399	1,133.40810	1.13341	1,213.993	14.83	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	78.56070	0.07856	84.07750	0.08408	78.561	14.83	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	93.57270	0.09357	101.09450	0.10109	93.573	14.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	136.97840	0.13698	150.35810	0.15036	136.978	14.82	0.00	0	32,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	146.68910	0.14669	161.36790	0.16137	146.689	14.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	872.18010	0.87218	803.42120	0.80342	872.180	14.82	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	167.59640	0.16760	186.08360	0.18608	167.596	14.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	228.37140	0.22837	258.00700	0.25801	228.371	15.05	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	625.92680	0.62593	577.80990	0.57781	625.927	15.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	315.92680	0.31593	353.30990	0.35331	315.927	15.52	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	585.29300	0.58529	540.25310	0.54025	585.293	15.71	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	561.11770	0.56112	517.97890	0.51798	561.118	15.83	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	515.49220	0.51549	476.39480	0.47639	515.492	16.06	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	412.64210	0.41264	382.32190	0.38232	412.642	16.81	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	266.10540	0.26611	247.42210	0.24742	266.105	18.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	264.12900	0.26413	245.59370	0.24559	264.129	18.49	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	258.30730	0.25831	240.21070	0.24021	258.307	18.58	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	208.08430	0.20808	193.77910	0.19378	208.084	19.49	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	139.66560	0.13967	129.94980	0.12995	139.666	21.27	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	116.61440	0.11661	108.53080	0.10853	116.614	22.15	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	99.73130	0.09973	92.83220	0.09283	99.731	22.97	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.33970	12.33970	12.25380	12.25380		16.32	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	44.07970	0.04408	43.04970	0.04305	44.080	15.34	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	77.52790	0.07753	81.76420	0.08176	77.528	14.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	123.33300	0.12333	133.45770	0.13346	123.333	14.77	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	258.78860	0.25879	241.72500	0.24172	258.789	19.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	163.16720	0.16317	152.42210	0.15242	163.167	21.10	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	57.34010	0.05734	49.43420	0.04943	57.340	29.68	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.34400	12.34400	12.25800	12.25800		16.34	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.40350	12.40350	12.31660	12.31660		16.40	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	55.99700	0.05600	53.14480	0.05314	55.997	15.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	90.44620	0.09045	94.78670	0.09479	90.446	14.58	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	13.56	Call	275.28220		0.27528	259.09990	0.25910		275.282	19.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	74.89180		0.07489	67.33830	0.06734		74.892	28.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.46380		12.46380	12.37600	12.37600			16.41	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	63.99650		0.06400	60.57470	0.06057		63.996	15.09	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	100.90160		0.10090	102.90190	0.10290		100.902	14.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	284.44120		0.28444	268.74150	0.26874		284.441	20.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.64610		0.07865	69.10600	0.06911		78.646	28.61	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.49200		12.49200	12.40370	12.40370			16.46	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.49850		12.49850	12.41010	12.41010			16.46	0.00	2,059	76,541.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,631.45020		1.63145	1,540.76200	1.54076		1,631.450	14.75	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	82.95020		0.08295	80.66200	0.08066		82.950	14.75	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,586.92940		1.58693	1,496.64670	1.49665		1,586.929	14.67	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,412.15420		1.41215	1,326.97010	1.32697		1,412.154	14.35	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,253.02110		1.25302	1,175.66190	1.17566		1,253.021	14.39	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	211.68110		0.21168	229.32480	0.22932		211.681	14.56	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	256.63790		0.25664	279.30280	0.27930		256.638	14.68	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	274.05820		0.27406	298.62330	0.29862		274.058	14.72	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	311.07940		0.31108	345.50990	0.34551		311.079	14.80	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	882.57940		0.88258	830.34030	0.83034		882.579	14.94	0.00	2,114	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	357.92100		0.35792	395.80190	0.39580		357.921	15.08	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	782.84390		0.78284	737.41730	0.73742		782.844	15.49	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	480.75430		0.48075	455.12870	0.45513		480.754	17.79	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	455.52790		0.45553	431.35760	0.43136		455.528	18.05	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	432.00360		0.43200	409.21310	0.40921		432.004	18.31	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	381.83900		0.38184	362.05800	0.36206		381.839	18.95	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	370.56880		0.37057	351.46260	0.35146		370.569	19.11	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	246.69160		0.24669	233.85530	0.23386		246.692	21.28	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	203.53630		0.20354	193.01760	0.19302		203.536	22.42	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	193.70900		0.19371	186.97480	0.18697		193.709	22.74	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	191.55090		0.19155	186.30100	0.18630		191.551	22.81	0.00	0	73,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	180.91080		0.18091	174.93990	0.17494		180.911	26.36	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.52010		12.52010	12.43140	12.43140			16.39	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	69.88300		0.06988	67.24870	0.06725		69.883	14.89	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	108.73730		0.10874	109.95070	0.10995		108.737	14.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	288.03480		0.28803	273.48170	0.27348		288.035	20.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.56330		0.07956	72.43080	0.07243		79.563	28.15	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.63520		12.63520	12.54500	12.54500			16.57	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	224.03910		0.22404	242.36920	0.24237		224.039	14.23	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	258.64060		0.25864	254.39990	0.25440		258.641	23.40	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.69850		12.69850	12.60750	12.60750			16.62	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.70530		12.70530	12.61420	12.61420			16.61	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	121.49330		0.12149	116.04830	0.11605		121.493	14.41	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	299.50850		0.29951	323.22700	0.32323		299.508	14.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	310.63910		0.31064	335.65460	0.33565		310.639	14.48	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	357.54160		0.35754	387.93280	0.38793		357.542	14.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	374.71940		0.37472	355.62900	0.35563		374.719	21.05	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	297.72050		0.29772	289.00620	0.28901		297.720	24.52	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	294.60110		0.29460	272.06130	0.27206		294.601	27.54	0.00	0	1,000.00

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	20.23	Call	55.57160	0.05557	49.48410	0.04948	55.572	27.54	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.89600	12.89600	12.80400	12.80400		16.99	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.90440	12.90440	12.81240	12.81240		16.99	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.10080	13.10080	13.01010	13.01010		17.42	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.10910	13.10910	13.01850	13.01850		17.42	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.28880	13.28880	13.19940	13.19940		17.71	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.29920	13.29920	13.20990	13.20990		17.71	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.11490	12.11490	12.03100	12.03100		15.95	0.00	80	708.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.31000	12.31000	12.22450	12.22450		16.23	0.00	0	122.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.49850	12.49850	12.41010	12.41010		16.46	0.00	0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.70530	12.70530	12.61420	12.61420		16.61	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.31650	18.31650	18.46190	18.46190		14.45	0.00	463	25,049.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	28.83670	0.02884	23.84120	0.02384	28.837	15.62	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	23.82770	0.02383	32.44680	0.03245	23.828	16.72	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.60010	18.60010	18.74750	18.74750		14.61	0.00	400	750.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	365.89390	0.36589	309.42260	0.30942	365.894	14.08	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.87740	18.87740	19.02530	19.02530		14.93	0.00	400	214.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	379.26710	0.37927	333.57760	0.33358	379.267	13.72	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.18580	19.18580	19.33450	19.33450		15.04	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10088	0.10088	0.10064	0.10064		12.63	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10265	0.10265	0.10240	0.10240		14.53	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10441	0.10441	0.10414	0.10414		15.55	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.49900	13.49900	13.43980	13.43980		13.50	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	25.39050	0.02539	22.35700	0.02236	25.391	17.10	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.52650	13.52650	13.46720	13.46720		13.77	0.00	4,820	156,225.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	4.08120	0.00408	5.46320	0.00546	4.081	14.52	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	16.64440	0.01664	20.45250	0.02045	16.644	13.58	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	181.30570	0.18131	204.84120	0.20484	181.306	13.63	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	151.90430	0.15190	133.13980	0.13314	151.904	14.56	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	68.92920	0.06893	59.88540	0.05989	68.929	16.00	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	10.51790	0.01052	9.26180	0.00926	10.518	20.34	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.76310	13.76310	13.70310	13.70310		14.15	0.00	202	14,391.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	84.07820	0.08408	89.63200	0.08963	84.078	13.09	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	120.04920	0.12005	128.95870	0.12896	120.049	13.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	882.25850	0.88226	835.45280	0.83545	882.259	12.94	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	189.98870	0.18999	177.37210	0.17737	189.989	17.20	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.99700	13.99700	13.93410	13.93410		14.61	0.00	200	10,475.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	196.14280	0.19614	204.59810	0.20460	196.143	12.95	0.00	0	6,666.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	575.19310	0.57519	606.55360	0.60655	575.193	14.38	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	186.49510	0.18650	174.18650	0.17419	186.495	20.38	0.00	0	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.26220	14.26220	14.19800	14.19800		14.89	0.00	1,500	2,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.79930	14.79930	14.73730	14.73730		16.01	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future		544.38600	544.38600		549.34100	549.34100			0	0.00
AL37	On 07/05/2015	Index Future		453.86400	453.86400		455.47500	455.47500			0	3.00
AL37	On 06/08/2015	Index Future		460.93100	460.93100		462.58100	462.58100			0	122.00
AL37	On 05/11/2015	Index Future		468.54600	468.54600		470.23900	470.23900			0	0.00
AL7T	On 07/05/2015	Index Future		537.34300	537.34300		540.57000	540.57000			0	0.00
AL7T	On 06/08/2015	Index Future		545.70900	545.70900		549.00500	549.00500			0	3.00
AL7T	On 05/11/2015	Index Future		554.72500	554.72500		558.09300	558.09300			0	0.00
ALBI	On 07/05/2015	Index Future		490.48900	490.48900		493.51800	493.51800			0	228.00
ALBI	On 06/08/2015	Index Future		498.12500	498.12500		501.21800	501.21800			0	286.00
ALBI	On 05/11/2015	Index Future		506.35500	506.35500		509.51600	509.51600			0	100.00
ALBI	On 04/02/2016	Index Future		515.13800	515.13800		518.35800	518.35800			0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future		9.48190	9.48190		9.46700	9.46700		12.20	101	14,624.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.84580	0.00085	1.13010	0.00113	0.846	14.78	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	3.33480	0.00333	4.23280	0.00423	3.335	13.92	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	19.12840	0.01913	23.00320	0.02300	19.128	12.70	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	371.72650	0.37173	364.35540	0.36436	371.727	12.45	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	142.13350	0.14213	144.25800	0.14426	142.134	12.20	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	88.20220	0.08820	91.78850	0.09179	88.202	12.69	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.58700	9.58700		9.57220	9.57220		13.62	251	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.69270	9.69270		9.67570	9.67570		14.19	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.81290	9.81290		9.79430	9.79430		13.87	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		9.99580	9.99580		9.92670	9.92670		13.14	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		10.14330	10.14330		10.07330	10.07330		13.06	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.98730	12.98730		12.85440	12.85440		14.29	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.24930	13.24930		13.11250	13.11250		15.20	52	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.94480	1.94480		1.93060	1.93060		15.09	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future		1.96150	1.96150		1.94660	1.94660		15.14	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.81480	1.81480		1.80920	1.80920		13.20	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.84930	1.84930		1.84360	1.84360		13.29	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
EL28	On 07/05/2015	Bond Future		125.48884	125.48884		125.47784	125.47784			0	0.00
EL28	On 06/08/2015	Bond Future		127.47529	127.47529		127.46732	127.46732			0	0.00
EL28	On 05/11/2015	Bond Future		128.03185	128.03185		128.03839	128.03839			0	0.00
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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		9.59503	83.24219		9.50083	83.94123			0	180.00
ES33	On 06/08/2015	Bond Future		9.68580	84.55296		9.58830	85.26502			0	6,396.00
ES33	On 05/11/2015	Bond Future		9.76809	82.14882		9.66729	82.87435			0	0.00
ES33	On 04/02/2016	Bond Future		9.84646	83.57578		9.74246	84.31383			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		486.92700	486.92700		489.85000	489.85000			395	192.00
GOVI	On 06/08/2015	GOVI		494.50800	494.50800		497.49400	497.49400			392	338.00
GOVI	On 05/11/2015	GOVI		502.67800	502.67800		505.73000	505.73000			27	27.00
GOVI	On 04/02/2016	GOVI		511.39700	511.39700		514.50600	514.50600			0	0.00
I2025	On 07/05/2015	Bond Future		121.22433	121.22433		121.21505	121.21505			0	16.00
I2025	On 06/08/2015	Bond Future		121.96943	121.96943		121.97196	121.97196			0	16.00
I2025	On 05/11/2015	Bond Future		123.97457	123.97457		123.97995	123.97995			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		130.71289	130.71289		130.70253	130.70253			1,086	2,217.00
I2038	On 06/08/2015	Bond Future		131.46142	131.46142		131.46427	131.46427			1,086	1,997.00
I2038	On 05/11/2015	Bond Future		133.62270	133.62270		133.62849	133.62849			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		132.01964	132.01964		132.00897	132.00897			0	5,889.00
I2046	On 06/08/2015	Bond Future		134.10940	134.10940		134.10199	134.10199			0	6,022.00
I2046	On 05/11/2015	Bond Future		134.91575	134.91575		134.92196	134.92196			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		142.82060	142.82060		143.16320	143.16320			807	2,147.00
I2050	On 06/08/2015	Bond Future		143.61247	143.61247		143.97480	143.97480			807	3,395.00
I2050	On 05/11/2015	Bond Future		145.97295	145.97295		146.34473	146.34473			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		230.59200	230.59200		230.58300	230.58300			0	918.00
IGOV	On 06/08/2015	Index Future		234.20100	234.20100		234.20000	234.20000			0	717.00
IGOV	On 05/11/2015	Index Future		238.08900	238.08900		238.09600	238.09600			0	17.00
IGOV	On 04/02/2016	Index Future		242.23800	242.23800		242.24600	242.24600			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
ILBI	On 07/05/2015		Index Future	624.82100	624.82100		624.87900	624.87900			0	0.00
ILBI	On 06/08/2015		Index Future	634.88600	634.88600		634.95500	634.95500			0	159.00
ILBI	On 05/11/2015		Index Future	645.41100	645.41100		645.48300	645.48300			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.21000	93.79000		6.21000	93.79000			0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.25000	93.75000		6.25000	93.75000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.36000	93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.52000	93.48000		6.52000	93.48000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.68000	93.32000		6.68000	93.32000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.91000	93.09000		6.91000	93.09000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.10000	92.90000		7.10000	92.90000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.28000	92.72000		7.28000	92.72000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.54000	92.46000		7.54000	92.46000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12700	0.12700		0.12620	0.12620			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12650	0.12650		0.12580	0.12580			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12620	0.12620		0.12610	0.12610			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06020	0.06020		0.05990	0.05990			0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05720	0.05720		0.05700	0.05700			0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05610	0.05610		0.05580	0.05580			0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.10060	9.10060		9.12660	9.12660		10.87	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.16520	9.16520		9.19330	9.19330		11.90	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.23500	9.23500		9.26080	9.26080		12.99	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.11650	1.11650		1.11940	1.11940			0	70.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11800	1.11800		1.12090	1.12090			0	12,200.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11990	1.11990		1.12280	1.12280			0	0.00
R186	On 07/05/2015		Bond Future	8.04373	122.39150		7.94924	123.18604		8.80	32,350	31,103.00
R186	On 07/05/2015	7.40	Put	5,560.30000	5.56030		4,766.05000	4.76605	5,560.300	8.59	0	4,229.00
R186	On 07/05/2015	7.45	Put	5,115.82000	5.11582		4,322.11000	4.32211	5,115.820	8.61	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,673.50000	4.67350		3,881.19000	3.88119	4,673.500	8.63	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,070.48000	2.07048		1,434.89000	1.43489	2,070.480	8.73	0	300.00
R186	On 07/05/2015	8.00	Put	600.66000	0.60066		408.18000	0.40818	600.660	8.80	0	4,229.00
R186	On 07/05/2015	8.05	Put	365.20000	0.36520		268.36000	0.26836	365.200	8.83	0	4,229.00
R186	On 07/05/2015	8.10	Put	200.76000	0.20076		168.31000	0.16831	200.760	8.86	0	4,229.00
R186	On 06/08/2015		Bond Future	8.10660	119.02196		8.00819	119.83211		8.94	33,870	32,341.00
R186	On 06/08/2015	7.75	Call	990.46000	0.99046		1,296.85000	1.29685	990.460	8.85	0	1,000.00
R186	On 06/08/2015	8.90	Put	350.33000	0.35033		282.80000	0.28280	350.330	9.36	0	5,350.00
R186	On 05/11/2015		Bond Future	8.15638	120.96989		8.05403	121.79584		8.83	0	0.00
R186	On 05/11/2015	8.22	Put	2,812.18000	2.81218		2,481.51000	2.48151	2,812.180	8.93	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,701.81000	2.70181		2,381.08000	2.38108	2,701.810	8.94	0	8,690.00

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	8.35	Put	2,358.72000		2.35872	2,070.13000	2.07013		2,358.720	8.99	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,050.06000		2.05006	1,791.96000	1.79196		2,050.060	9.04	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	875.48000		0.87548	749.72000	0.74972		875.480	9.29	0	2,600.00
R186	On 04/02/2016	Bond Future			8.19686		117.77142	8.09070	118.61156			8.91	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R197	On 07/05/2015	Bond Future			292.25747		292.25747	292.23531	292.23531				0	183.00
R197	On 06/08/2015	Bond Future			290.82668		290.82668	290.82076	290.82076				0	1,046.00
R197	On 05/11/2015	Bond Future			295.60727		295.60727	295.60828	295.60828				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R202	On 07/05/2015	Bond Future			243.80822		243.80822	243.78940	243.78940				21	3,147.00
R202	On 06/08/2015	Bond Future			244.45053		244.45053	244.44219	244.44219				460	53,493.00
R202	On 05/11/2015	Bond Future			248.46867		248.46867	248.46608	248.46608				0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2023	On 07/05/2015	Bond Future			7.83881		101.00846	7.74430	101.55269			6.97	9,813	9,487.00
R2023	On 06/08/2015	Bond Future			7.90500		102.59895	7.80576	103.15427			6.78	10,634	11,108.00
R2023	On 06/08/2015	Bond Future	9.07	Put	62.43000		0.06243	48.58000	0.04858		62.430	7.17	0	911.00
R2023	On 05/11/2015	Bond Future			7.96041		100.35340	7.85628	100.92000			6.97	0	0.00
R2023	On 04/02/2016	Bond Future			8.00704		102.09618	7.89799	102.67247			6.68	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R203	On 07/05/2015	Bond Future			7.07056		103.79040	6.97090	104.00597			2.41	2,112	5,478.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.00000		0.00000	0.00000	0.00000		0.000	2.56	0	5,000.00
R203	On 06/08/2015	Bond Future			7.16559		105.42468	7.05144	105.64627			2.24	2,112	7,068.00
R203	On 06/08/2015	Bond Future	7.84	Put	99.83000		0.09983	75.91000	0.07591		99.830	2.37	0	5,000.00
R203	On 05/11/2015	Bond Future			7.23239		102.98324	7.10044	103.21067			1.94	0	0.00
R203	On 04/02/2016	Bond Future			7.27034		104.77188	7.11615	105.00318			1.64	4,084	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2030	On 07/05/2015	Bond Future			8.46886		98.30809	8.37442	99.07713				3,167	2,353.00
R2030	On 06/08/2015	Bond Future			8.53630		95.84788	8.43847	96.63143				5,335	8,570.00
R2030	On 05/11/2015	Bond Future			8.58842		97.41710	8.48731	98.21558				0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2032	On 07/05/2015	Bond Future			8.56861		98.11489	8.46913	98.98193				0	123.00
R2032	On 06/08/2015	Bond Future			8.63237		99.65987	8.52954	100.54305				108	1,581.00
R2032	On 05/11/2015	Bond Future			8.68604		97.13507	8.57988	98.03479				0	0.00
R2032	On 04/02/2016	Bond Future			8.73257		98.82251	8.62322	99.73778				0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0	0.00
R2037	On 07/05/2015	Bond Future			8.66861		100.71213	8.57415	101.62434				8,759	22,684.00
R2037	On 06/08/2015	Bond Future			8.73197		98.03924	8.63444	98.96833				8,759	12,169.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2037	On 05/11/2015	Bond Future		8.78159	99.64431		8.68113	100.59086			0	0.00
R2037	On 04/02/2016	Bond Future		8.82582	97.11743		8.72253	98.08033			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		7.31528	105.24688		7.22081	105.54646		3.40	4,217	9,580.00
R204	On 06/08/2015	Bond Future		7.40298	102.86856		7.29946	103.17544		3.39	5,217	10,575.00
R204	On 06/08/2015	Bond Future	8.41	Put	45.72000	0.04572	34.54000	0.03454	45.720	3.61	0	699.00
R204	On 05/11/2015	Bond Future		7.46523	104.55201		7.35156	104.86614		3.22	0	0.00
R204	On 04/02/2016	Bond Future		7.50612	102.32990		7.38135	102.64942		3.07	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		8.72844	102.64400		8.63395	103.64399			9,550	9,524.00
R2044	On 06/08/2015	Bond Future		8.78881	99.87620		8.69135	100.89461			9,550	9,914.00
R2044	On 05/11/2015	Bond Future		8.83619	101.51147		8.73594	102.54869			0	0.00
R2044	On 04/02/2016	Bond Future		8.87852	98.89177		8.77557	99.94694			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		8.70311	102.21929		8.60856	103.25321			17,905	10,228.00
R2048	On 06/08/2015	Bond Future		8.75799	103.82888		8.66059	104.88163			17,335	33,641.00
R2048	On 05/11/2015	Bond Future		8.80599	101.09720		8.70579	102.16942			0	0.00
R2048	On 04/02/2016	Bond Future		8.84945	102.85303		8.74656	103.94370			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		7.52504	101.26023		7.43064	101.62530		4.50	17,669	31,857.00
R207	On 07/05/2015	Bond Future	7.73	Call	791.89000	0.79189	1,161.25000	1.16125	791.890	4.57	0	66.00
R207	On 06/08/2015	Bond Future		7.60987	99.21234		7.50833	99.58570			17,669	10,285.00
R207	On 06/08/2015	Bond Future	7.46	Call	655.16000	0.65516	838.70000	0.83870	655.160	4.49	0	70.00
R207	On 05/11/2015	Bond Future		7.66853	100.83625		7.55942	101.21786			0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	861.09000	0.86109	1,035.83000	1.03583	861.090	4.29	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	965.15000	0.96515	1,152.07000	1.15207	965.150	4.31	0	19.00
R207	On 04/02/2016	Bond Future		7.71301	98.94503		7.59587	99.33322			0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	813.60000	0.81360	966.11000	0.96611	813.600	4.14	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,117.13000	1.11713	1,302.56000	1.30256	1,117.130	4.19	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		7.63415	96.63395		7.53965	97.06543		5.66	11,177	45,739.00
R208	On 06/08/2015	Bond Future		7.70596	98.15560		7.60572	98.59629		5.51	11,075	10,894.00
R208	On 06/08/2015	Bond Future	8.85	Put	49.31000	0.04931	38.04000	0.03804	49.310	5.82	0	198.00
R208	On 05/11/2015	Bond Future		7.76092	96.36166		7.65460	96.81171		5.49	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	489.52000	0.48952	411.51000	0.41151	489.520	5.72	0	2,200.00
R208	On 04/02/2016	Bond Future		7.80228	98.03528		7.68980	98.49303		5.20	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R208/R204	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/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		8.61319	77.98332		8.51866	78.73776		14.01	12,812	8,248.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,544.61000	2.54461	1,880.58000	1.88058	2,544.610	13.91	0	700.00
R209	On 06/08/2015	Bond Future		8.66948	79.21123		8.57211	79.97957		13.75	20,246	25,118.00
R209	On 06/08/2015	Bond Future	9.90	Put	125.86000	0.12586	102.58000	0.10258	125.860	14.44	0	2,914.00
R209	On 05/11/2015	Bond Future		8.71672	77.35923		8.61656	78.14180		14.30	0	0.00
R209	On 04/02/2016	Bond Future		8.75756	78.70307		8.65476	79.49914		13.97	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		179.23291	179.23291		179.21923	179.21923			0	246.00
R210	On 06/08/2015	Bond Future		182.07031	182.07031		182.06082	182.06082			0	769.00
R210	On 05/11/2015	Bond Future		182.94361	182.94361		182.95439	182.95439			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		132.27663	132.27663		132.24697	132.24697			2,240	1,120.00
R211	On 06/08/2015	Bond Future		132.74106	132.74106		132.72653	132.72653			3,360	1,120.00
R211	On 05/11/2015	Bond Future		134.92330	134.92330		134.91169	134.91169			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		139.44191	139.44191		139.17501	139.17501			0	32.00
R212	On 06/08/2015	Bond Future		139.86076	139.86076		139.60648	139.60648			0	1,120.00
R212	On 05/11/2015	Bond Future		142.16005	142.16005		141.90494	141.90494			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		8.51345	88.35517		8.41395	89.13569		11.98	120	15,935.00
R213	On 06/08/2015	Bond Future		8.57434	89.74642		8.47154	90.54144		11.73	12,994	18,970.00
R213	On 05/11/2015	Bond Future		8.62748	87.67035		8.52138	88.48035		12.18	0	0.00
R213	On 04/02/2016	Bond Future		8.67527	89.19290		8.56596	90.01684		11.86	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		8.64804	79.22984		8.55348	80.03137		14.78	0	4,066.00
R214	On 06/08/2015	Bond Future		8.70158	80.47745		8.60425	81.29357		14.52	8,023	17,600.00
R214	On 05/11/2015	Bond Future		8.74828	78.50292		8.64823	79.33409		15.08	0	0.00
R214	On 04/02/2016	Bond Future		8.79036	79.86623		8.68768	80.71180		14.74	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214/R209	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	
RAIN	On 12/06/2015	Foreign Exchange Future	21,434.12000		21,434.12000	21,340.47000	21,340.47000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.41840		4.41840	4.44270	4.44270			11.78	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.37110		4.37110	4.40080	4.40080			12.69	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.60470		1.60470	1.58730	1.58730				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55730		1.55730	1.54270	1.54270				0.00	0	0.00

Total for Derivatives : 0.00 385,352 4030790.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.69764		100.67752				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.58000		99.92794	6.57500	99.91001				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.89794		100.87565				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.78000		102.72069	8.68500	103.00710				0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.46200		100.43865				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.10000		102.31891	9.00500	102.72881				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.78500	10.00000	107.75700				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.55259		101.52879				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.29811		100.27229				0.00	0	30,000,000.00
AB013	On 21/11/2018	Spot Bond	9.36500		100.65893	9.27000	100.90934				0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.41031	100.00000	11.38173				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		105.02106	10.84000	104.99044				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.57114	100.00000	10.55022				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.47099		100.49598				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.66500		103.00325	8.56500	103.16253				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.89300	10.00000	108.86400				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.07000		279.01662	2.07000	278.94404				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.41130		101.39080				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
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.29313			101.27120			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.10664			101.08359			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.13421			101.11061			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.62710			98.60223			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.14328			100.12115			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.05740			100.03468			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.81000		174.23140		1.81000	174.18736			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.58436		2.76000	164.53846			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.21780		2.17000	175.17176			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.79434		1.82000	184.74758			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06125		80.91522		7.96125	81.10308			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.06125		80.91522		7.96125	81.10308			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.01000			99.05000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.98372			100.96033			400,000,000	100,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.17000			98.34000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.25000			97.55000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.75000			97.11000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.34000			95.88000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.65000			96.28000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.59219			100.57227			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.48989			100.46721			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.27000			94.96000			0	0.00
ABN51	On 09/09/2015	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	
ABN52	On 18/05/2016	Spot Bond	0.00000		93.58000			94.36000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.30000			94.11000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.04000			93.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.81111			100.79111			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.87000		104.18123	6.86500		104.16394			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.46020			100.43590			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.31000			92.24000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.12000			92.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.38000		111.44212	2.38000		111.41216			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.19000		165.07230	2.19000		165.02888			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.09000		223.73578	2.09000		223.67747			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		89.83000			91.03000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.44500		92.18964	9.35000		92.65444			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		101.88000			103.66000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		72.00000			71.58000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.69035			104.69035			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.43000			99.29000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.42000			106.35000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.93549	9.63000		109.90708			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.02000			103.05000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.44500	111.27824		9.35000	111.94889			0	0.00
ABN80	On 31/03/2021	Spot Bond		8.80500	91.37065		8.71000	91.75544			0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	104.71000			106.08000			0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	116.05000			118.68000			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		9.54000	110.58577		9.44500	111.25003			0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	91.50000			92.53000			0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	101.25111			101.22803			0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.15277			100.13092			0	0.00
ABS10	On 17/03/2018	Spot Bond		8.21500	105.51962		8.11500	105.75437			1,600,000	1,411,600,000.00
ABS11	On 09/04/2021	Spot Bond		8.81000	103.52274		8.71500	103.93866			0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.77500	99.88875		6.77500	99.90728			0	0.00
ABS6	On 01/06/2020	Spot Bond		8.91000	100.68016		8.81500	101.03130			1,100,000	3,611,100,000.00
ABS7	On 11/09/2026	Spot Bond		9.64000	95.62175		9.54500	96.22164			200,000,000	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.45000	102.85519		7.39500	102.88068			320,000,000	360,000,000.00
ABSI2	On 07/12/2023	Spot Bond		1.88000	282.74253		1.88000	282.67044			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.19000	130.96528		1.20000	130.91218			0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.85000	135.12256		1.88000	134.84056			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00672		100.00000	0.00670			0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	89.42064		100.00000	89.20774			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
ACL028	On 15/09/2015	Spot Bond	11.03000	102.68499		11.02500	102.65694			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	102.11172			102.08261			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.65054		100.00000	9.62716			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	102.16358			102.13377			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.89948			102.85976			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	57.52170		100.00000	57.38235			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	102.05986			102.03144			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.68994		11.00000	69.67001			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.81389		100.00000	36.72470			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.14834			101.12282			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.25619			101.22840			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.10022			101.07572			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	101.13273			101.10755			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	101.14704			101.12155			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	102.27559			102.25152			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	102.27559			102.25152			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	102.28836			102.26415			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	102.28836			102.26415			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	102.26282			102.23889			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	95.76427			95.72695			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.89300		10.00000	108.86400			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
ACL092		On 26/12/2015	Spot Bond	0.00000	100.92945			100.90562			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.11327			101.08849			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.14553			101.12007			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.15847			101.13274			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.13248			101.10730			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.07423			101.05028			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.31000	103.86396		9.21500	104.19780			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.20879			100.18302			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.82426			100.79960			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	89.93035			89.89023			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	183.91751			181.65085			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	183.94271			181.67353			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.10014			101.07564			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.03994			102.01777			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.46832			101.44377			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.03892			102.01677			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.25428			102.23045			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.65613			102.63292			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.89300		10.00000	108.86400			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.37043			101.34537			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.12099			102.09919			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.10406			101.07947			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	
ACL151	On 20/03/2017	Spot Bond	0.00000		102.01258			101.98990			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.08086			101.05677			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		101.03529			101.01216			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.30985		10.23000	101.28239			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		101.01173			100.98910			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.83803			117.83861			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.44000		104.90049		9.34500	105.19554			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		101.07688			101.05287			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.29709		1.75000	117.26760			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.99870			100.97633			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		101.04802			101.02592			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		101.08023			101.05744			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		101.01579			100.99438			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		101.13869			101.11668			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.82751			100.80188			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		102.48279			102.46106			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		101.00418			100.98302			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		101.96198			101.94049			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		101.07379			101.05114			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		101.05403			101.03051			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		101.10916			101.08447			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		101.12606			101.10101			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		101.19201			101.17130			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		101.40340			101.38251			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
ACL193		On 20/09/2022	Spot Bond	0.00000	101.13004			101.10491		0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.13004			101.10491		0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.18316			101.15818		0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.05446			101.03223		0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.19394			101.16747		0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.81263			102.79001		0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.18316			101.15818		0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.89370			97.87434		0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.15216			101.12656		0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.13173			101.10784		0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	134.42104			132.86009		0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	136.33795			134.75438		0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.99000			100.96912		0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.98096			100.96028		0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.48898			101.46819		0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.00548			100.98427		0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.08296			100.05870		0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.04802			101.02592		0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.99128			100.97039		0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.99000			100.96912		0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.08845			101.06420		0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.37275			101.34801		0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.16112			100.03658		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
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.15670			100.03278			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.65461			101.62700			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		103.23456			103.21447			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.50130		100.00000	25.43744			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.45339		100.00000	14.41838			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.48511			101.46441			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.63421						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.73356						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.35818			100.33458			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.39256			100.36694			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.43833			100.41002			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.34008			100.31989			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.00000		99.05398		7.90000	99.12183			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.43505			100.40924			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.50431			100.47439			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.79649		100.00000	40.52872			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.49698		100.00000	10.42809			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.96000		100.00019		8.86500	100.27911			1,000,000	2,997,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.54000		111.98805		9.44500	112.52413			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.32000		104.55290		7.26500	104.57781			0	261,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.18500		104.44571		9.09000	104.99960			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.87666		100.00000	11.85036			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.91000		105.07584		9.81000	105.83041			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.44000		168.88117		2.44000	168.83560			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
ANG010	On 09/12/2016	Spot Bond	0.00000		101.32387			101.30233			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.19840			101.17811			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		92.63959	100.00000	92.40506				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.90678			100.88350			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.97499			100.95007			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		100.95908			100.93998			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.86839			101.83950			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.92572			100.90622			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		101.03528			101.01215			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.14342			101.11535			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.62129			101.60435			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		93.43000			94.92000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.36561			101.34871			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		111.56651			113.58436			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.34000	243.11884		2.34000	243.05382				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		111.60764			113.84570			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		111.81274			110.63483			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
ASN028	On 20/06/2019	Spot Bond	0.00000		99.67001			99.64370			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.79102			110.42091			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		110.52589			112.77342			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		99.91113			99.88894			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.35500		215.59111		2.35500	215.53336			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		101.12783			101.10813			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.90190			100.87979			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.49310			100.47029			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.44979			100.42599			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.34604			100.32049			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.20609			100.18048			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		100.13751			100.11786			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.15725			100.13199			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.75719		100.00000	35.67761			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.80670		100.00000	17.76356			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.90940		100.00000	17.86601			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.44726		100.00000	17.40499			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.66036		100.00000	30.56137			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.43665		100.00000	42.33385			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.53025		100.00000	17.48778			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
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.13728		100.00000	29.05612			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		40.73746		100.00000	40.62398			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.11983			101.09868			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.91252			100.89329			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.79638			100.77339			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.01000		103.21807		8.91500	103.47102			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.04295			101.02026			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.26028			100.28790			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.40994			101.38827			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.57385			101.55185			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.38000		104.77193		9.28500	105.15436			0	1,070,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.86000		102.97078		6.85500	102.95400			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.03794		100.00000	53.90559			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.63000		99.43411		9.53500	99.87546			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.22349			103.20082			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.81500		103.32457		8.71500	103.51665			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89501		102.10419		10.87414	102.11491			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89744		101.29154		10.89681	101.29169			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92231		101.29144		10.91801	101.29258			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.10425			101.07251			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95400		101.27949		10.94782	101.28155			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.82651		101.07714		11.76745	101.21036			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.12922			101.09681			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	
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.12922			101.09681			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.12929			101.09688			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14501		101.03514		11.12414	101.04575			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06869		101.36134		11.05231	101.36908			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89744		101.29154		10.89681	101.29169			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.01954		101.47879		10.99257	101.49575			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.22529		101.15939		10.19125	101.18482			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.07435			101.04343			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.05261			101.05261			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.05261			101.05261			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	8.25882		103.56396		7.82448	104.05887			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59000		100.17877		11.49000	100.33457			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.51500		98.36042		11.41500	98.53396			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		100.97962			100.95128			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.93688		9.28000	100.91145			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.03786			101.00948			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.31000		100.82872		11.21500	101.00749			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.00835			100.98078			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.03294			101.00469			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.03294			101.00469			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			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
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.99655			100.96929			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.05409			101.02372			0	100,000,000.00
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		101.05409			101.02372			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.99851			100.97120			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.01952			100.99011			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.05419			101.02381			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.82974			100.80549			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		100.86043			100.83692			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89501		102.39452		13.87414	102.40515			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.20107		101.76606		15.16145	101.82348			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.10607		101.54581		14.07052	101.58004			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.35102			101.31397			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.35102			101.31397			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.35102			101.31397			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.39969			101.36130			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.18013			101.14781			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		31.81866		100.00000	31.75830			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.46502		100.00000	20.41491			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.62547		100.00000	18.57986			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.49720		100.00000	11.46905			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.51377		100.00000	11.48587			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.90067		100.00000	13.86663			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
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.04469		100.00000	12.01519			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.31753			100.29526			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.55955			100.53885			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.59200			100.57021			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.38011			100.36093			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.67740		100.00000	8.65638			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.67740		100.00000	8.65638			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		82.57919		100.00000	82.39278			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.78000		182.37523		1.78000	182.32918			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06000		161.10643		7.96500	162.88648			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06000		161.44689		7.96500	163.21150			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.44500		97.88404		8.35000	98.59239			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	7.91000		98.76877		7.81500	98.98696			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.02345			101.00165			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.33696			100.31347			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.91608			100.89348			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.36496			100.33972			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.38647			100.35988			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.44632			100.41594			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.07917		100.00000	33.99571			0	0.00
BG32A1	On 30/10/2016	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
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.14784			100.02443			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.15065			100.02687			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.15158			100.02768			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.16279			100.03741			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.17770			100.05036			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.33531	100.00000	33.25367				0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.33531	100.00000	33.25367				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		101.12137			101.09854			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.14256			101.11932			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.31500		102.06757	8.21500	102.21528				0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.20610			101.18163			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.31888			101.29221			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.84836	100.00000	23.79059				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.84836	100.00000	23.79059				0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		103.07301			103.04781			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.06000		104.26572	10.96500	104.56584				0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.05147			100.02573			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.95000		99.24235	10.85500	99.55190				0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.90726			101.88630			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		70.08992	100.00000	69.95695				0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.37712			101.35370			0	163,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.42692			100.40420			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
BID06	On 30/06/2019	Spot Bond	8.62000	103.89957		8.52500	104.20368			0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	99.98260			99.96521			0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.79669			98.77925			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.40084			100.38246			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.34129			101.32147			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.55046			101.52771			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.32995			101.31144			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.39560			101.37617			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.51493			101.49382			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.01156			101.98340			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.82396			102.78342			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.02413			101.00616			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	91.09724		100.00000	90.87452			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.21930			100.19239			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.22544			100.19786			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.82702			96.80790			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.20499			96.18611			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	96.81698		100.00000	96.56085			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.70318			98.68465			0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.80800			99.79054			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.75578			99.73833			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.38865			99.37118			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.68648			99.66906			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
BTC032	On 28/05/2015	Spot Bond	0.00000		99.63366			99.61622			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		99.37090			99.35343			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		98.93122			98.91370			0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000		99.75241			99.70289			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		98.94936			98.93185			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		98.79173			98.77422			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		98.68631			98.66879			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		98.58361			98.56612			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		98.57566			98.55829			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		39.37686	100.00000	39.28041				0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.90154			100.87772			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.93475			100.91011			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.06000			101.03896			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.67626			101.65354			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		15.22766	100.00000	100.00000				6,500,000,000	6,500,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.51500		106.40583	9.41500	106.52080				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		104.62752		104.60118				0	0.00
CBL11	On 06/05/2016	Spot Bond	9.06500		101.38616	8.96500	101.45636				94,200,000	319,600,000.00
CBL12	On 06/09/2018	Spot Bond	12.51000		98.70581	12.41500	98.92152				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.08310		97.09666				0	0.00
CBL14	On 01/02/2019	Spot Bond	12.81000		99.33438	12.71500	99.57017				0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.71226		101.69003				0	0.00
CBL16	On 18/05/2017	Spot Bond	8.96500		105.29142	8.86500	105.44940				0	1,639,500,000.00

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		98.81107			98.77419			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.81000		96.53924		12.71500	96.80271			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.34416			100.37119			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.03137			94.99131			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.82873			99.80904			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.43000		92.65131		10.33500	92.97258			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.91000		119.24691		9.81500	119.78963			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.19000		112.95903		10.09500	113.51661			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.89000		109.46183		9.79500	110.05701			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.84731			101.81485			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.71500		101.55670		11.61500	101.60836			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.19505			101.16400			0	1,000,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.60820			101.58167			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89280		10.00000	108.86440			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.83640			100.80658			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.17860			101.15084			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.35214			100.32249			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.72502		100.00000	8.69749			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.65892			100.61248			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.60851			101.58120			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.90471			100.87842			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.93937			100.91213			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.97944			100.95111			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		102.82490			102.78618			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.79589			102.75757			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.94920			102.90880			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.10025			101.07575			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.57630			101.55500			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.49250		10.11000	103.46431			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.64114			100.61777			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.39435		2.76000	121.36046			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		121.30890		3.14000	121.27381			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.50507		8.25000	101.48277			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.55000		124.75136		2.58000	124.50328			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.76824		2.40000	120.73584			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.53380			101.50015			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.39000		100.63065		8.33500	100.68179			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.36310			100.34156			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.37405			100.34952			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.44000		100.66906		8.38500	100.72047			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.44000		100.66906		8.38500	100.72047			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	8.49000	103.81687		8.43500	103.87383			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.12626			101.10121			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.23804			101.21064			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.89300		10.00000	108.86400			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.89300		10.00000	108.86400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.86364			99.84333			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	101.59866			101.57360			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.83412		9.35000	101.80842			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.83412		9.35000	101.80842			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	101.70120			101.67887			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.36971			101.34687			0.00	1,300,000,000
CLN258	On 26/03/2017	Spot Bond	0.00000	101.78864			101.76646			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.78864			101.76646			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.78864			101.76646			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.28820			101.26508			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.24000	102.39576		9.14500	102.67841			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.87823			100.85769			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.27580			101.24761			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.34609			101.32469			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.33981			101.31854			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.40189			101.37886			0.00	750,000,000
CLN275	On 22/05/2017	Spot Bond	0.00000	101.54097			101.51806			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	101.77625			101.74834			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.55413			101.53138			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.78098			101.75808			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.15189			102.13021			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.98495			100.96373			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.88350			100.86199			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.00290			100.98175			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.24548			100.22523			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.87302			101.84864			600,000,000	600,000,000.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.24054			101.21413			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.04891			101.02221			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.07382			103.05036			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.89300		10.00000	108.86400			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.78005			100.75330			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.03755			101.01113			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.83835			100.81150			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.20037			101.17376			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.80433			100.77757			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.93898			100.91241			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.92421			100.89961			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	102.34056			102.31581			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		99.83082			99.80669			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.72500		93.80831		10.63000	94.24566			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.24500		95.22911		11.15000	95.67055			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.88363			100.86012			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.19859			101.17328			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		99.83463			99.81106			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.28416			100.26224			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.16752			100.14356			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.16404		8.80500	100.14059			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		101.05446			101.03223			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		102.22104			102.19849			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		101.12142			101.09777			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.19602			101.17076			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.15234			101.12674			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.59354			101.55863			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		83.00316			82.94816			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.25632			101.22853			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.88363			100.86012			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		100.20107			100.17868			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.38457			101.35530			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.88870			100.86506			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		101.58383			101.54912			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.30802			101.27913			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		101.00915			100.98657			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		101.16002			101.13554			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.19917			100.17700			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		99.91929			99.89871			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.86332			100.84036			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.19279			100.16867			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.41959			101.39410			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		100.15466			100.13253			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.28244			100.26066			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.96161			100.94133			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.90500		105.10091		9.81000	105.64171			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.06831			101.04448			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.02599			100.00000			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.04500		106.66834		11.95000	107.16354			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.02704			100.00000			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.07500		106.42733		11.98000	106.89377			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	108.46823		10.02000	108.43895			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.02704			100.00000			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.20729			100.18421			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.60070			103.57319			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.05202			101.02853			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.07413			101.05018			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.07428			101.05032			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.92117			100.89665			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.43000	103.26032		9.33500	103.66209			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.09278			101.06372			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.16388			101.13931			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.23668		10.57000	101.20835			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.40652		11.00000	101.37701			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.32839			100.30544			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.20396			101.17726			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.31777			100.29411			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.83500	102.65106		11.74000	103.15479			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.29615			101.26876			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.07402			101.05007			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.22736			100.19952			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.14576			101.12029			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	100.76331			100.74025			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.98961			100.96744			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	101.00290			100.98175			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	101.06091			101.03852			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.29521			101.27405			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.17502			101.15072			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.12916			101.09826			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	99.84075			99.81805			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	99.84171			99.81914			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.35434			100.33213			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.17473			100.14973			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.17059			100.14677			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.59249		7.01000	41.58477			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	171.24866			172.62918			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		8.44500	147.24553		8.35000	147.73313			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.06000	161.10643		7.96500	162.88648			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.06000	161.44689		7.96500	163.21150			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	96.82182			96.78353			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	96.79465			96.75603			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.62761			100.60219			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.62761			100.60219			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.13923			101.11391			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.06642			101.04263			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		101.08078			101.05669			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.61509			100.59210			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.07379			101.05114			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.28416			100.26224			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.97838			100.95775			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.04825			101.02484			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.04174			101.01847			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.04819			101.02479			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.31381			100.29133			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.70720			101.67956			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.52903			100.50262			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.57000		104.33138		8.51500	104.35310			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.71500		104.52558		8.61500	104.76825			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.07000		116.72581		9.97500	117.25290			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.32000		106.39757		7.31500	106.37947			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.64000		106.32076		9.54500	106.72721			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.68500		107.09687		9.59000	107.64832			0	0.00
COT01	On 03/04/2023	Spot Bond	10.05500		95.75788		9.96000	96.22702			0	0.00
COT02	On 03/04/2028	Spot Bond	10.79000		96.86784		10.69500	97.47761			0	1,100,000,000.00
COT03	On 05/06/2028	Spot Bond	10.79000		94.75132		10.69500	95.34061			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.49445			101.46879			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.12998			100.15761			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.43762		100.00000	10.41234			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.47019			101.44666			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		100.95286			100.93010			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.45795			101.43646			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.35647			101.33885			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.49781			101.47836			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.27501			100.25537			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.49408	100.00000		10.46866			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.68719	100.00000		12.65646			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.40500		101.67490	11.31000		102.12950			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.94859	100.00000		14.91237			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.32798	100.00000		6.31265			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.71873	100.00000		15.68065			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.20879			100.18695			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.09000		98.08653	7.99000		98.27621			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.45330			101.43386			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.37330			101.35115			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.25539			101.23449			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		81.66252	100.00000		81.48500			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.23843			101.21640			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.63348			100.60872			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.81908			101.79931			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.01140			100.03766			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.38201			101.35279			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.44601			103.67963			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		101.20244			101.17705			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.21509			54.16846			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.91838			100.88591			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.63000		105.32634		8.53500	105.75286			0	0.00
DV21	On 15/06/2016	Spot Bond	7.24000		113.98619		7.18500	114.02523			230,800,000	230,800,000.00
DV22	On 07/02/2020	Spot Bond	8.50000		105.95153		8.40500	106.30196			3,900,000	1,563,100,000.00
DV23	On 27/02/2023	Spot Bond	9.25500		105.95782		9.16000	106.46730			1,799,700	1,261,199,700.00
DV24	On 18/02/2024	Spot Bond	9.31500		104.27739		9.22000	104.82334			0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.46000		107.02088		9.36000	107.78626			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.81889			100.80051			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.70795			100.68756			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.96908			100.95023			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.44710			101.42772			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.02941			101.01081			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.04456			101.02568			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.56737			101.54761			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.78298			100.76222			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.37340			100.35109			0	0.00
E170	On 01/08/2020	Spot Bond	8.04500		126.45584		7.95000	126.88597			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.76416			94.71079			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	2.07000		103.67268		2.07000	103.64568			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	134.85458	1.20000	134.82271			0.00	0	7,550,000,000.00	
EL28	On 02/05/2028	Spot Bond	1.89000	125.38444	1.89000	125.35252			0.00	0	0.00	
EL29	On 19/11/2029	Spot Bond	1.87000	114.71313	1.87000	114.68388			0.00	0	0.00	
EL30	On 29/07/2030	Spot Bond	1.85000	114.93525	1.85000	114.90601			0.00	0	0.00	
EL31	On 02/06/2031	Spot Bond	1.94000	106.54628	1.94000	106.51896			0.00	0	0.00	
EL36	On 31/01/2036	Spot Bond	2.05000	103.89928	2.05000	103.87228			0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	9.48000	107.22939	9.38500	107.59845			0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.38000	107.55997	9.28500	107.97052			0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.84000	101.31442	9.74500	101.85321			0.00	0	0.00	
EMM04	On 16/05/2028	Spot Bond	10.09500	95.60025	9.99500	96.00801			0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.23500	102.56566	10.13500	103.00919			0.00	0	3,999,999,600.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	101.61324		101.59183			0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	97.66674		97.64659			0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	101.14566		101.12405			0.00	0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	100.01936		99.99979			0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	100.01853		99.99976			0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.01767		99.99998			0.00	0	0.00	
EPFC13	On 19/05/2015	Spot Bond	0.00000	103.29666		103.27715			0.00	0	0.00	
EPFC14	On 27/05/2015	Spot Bond	0.00000	101.31000		101.29205			0.00	0	0.00	
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.42940		101.40982			0.00	0	0.00	
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.46941		101.44645			0.00	0	0.00	
EQ209U	On 11/06/2015	Spot Bond	100.00000	93.31834	100.00000	93.08562			0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	10.89000	104.74123	10.88500	104.71130			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
EQS04	On 22/09/2015	Spot Bond	0.00000		101.98065			101.95281			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.19385			99.16530			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.45962			99.43206			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.89000		97.57820		9.79500	97.78473			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.52667			97.49803			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.72095			98.69309			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		99.77397			101.70723			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		99.75915			101.81372			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.77998			101.55571			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.77098			101.61951			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.78178			101.54295			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.77428			101.59611			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		99.79487			101.55823			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.79783			101.53691			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000		101.72758		6.70000	101.70929			0	212,200,000.00
ES18	On 20/04/2018	Spot Bond	7.92500		103.85138		7.83000	104.08112			19,723,300	6,118,723,300.00
ES23	On 25/01/2023	Spot Bond	8.56000		110.80526		8.46500	111.33754			1,001,213,600	52,731,644,100.00
ES26	On 02/04/2026	Spot Bond	8.87500		93.66870		8.78000	94.27343			30,929,800	16,425,929,800.00
ES33	On 15/09/2033	Spot Bond	9.59000		83.17336		9.49500	83.85785			16,027,791,400	38,213,791,400.00
ES42	On 25/04/2042	Spot Bond	9.66000		89.20750		9.56500	90.01151			0	34,510,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.65535			101.63291			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		101.70784			101.68471			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.53995			101.51572			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.42150			100.39800			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.89538			100.87238			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.57058			101.54756			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.42614			101.40514			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.28953			101.26773			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.04352			101.02553			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.52779			100.50825			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.40735		100.00000	10.38214			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.12917		100.00000	10.10463			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.09300			101.07072			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.99465			99.96923			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.22004			101.19529			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.30466			101.27827			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.41000		100.44051		9.31500	100.69721			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.09148			101.07161			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.09141			101.07154			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.20342			100.17826			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.48655			103.46335			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.51768			101.49237			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.54283			101.51713			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.13000		103.69150		10.03500	104.08634			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		101.63588			101.60836			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.26000		109.64583		10.16500	109.90735			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.82930			100.80221			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.85000		135.12256		1.88000	134.84056			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.91000		282.15026		1.91000	282.07809			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.09500		114.25227		2.09500	114.22243			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.17000		165.43408		2.17000	165.39065			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.98000		227.22673		1.98000	227.16818			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.14000		104.08280		7.13500	104.06479			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65500		65.75354		7.65800	65.68973			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41800		41.74111		9.41900	41.69584			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.39402		9.66000	40.34956			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.82615			101.79748			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.26931			101.24125			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.10030			101.07580			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.20694			101.18019			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.18316			101.15818			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.12786			101.10406			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.28008			101.25303			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC124		On 20/06/2017	Spot Bond	0.00000	101.16388			101.13931			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	101.23712			101.21100			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	101.52267			101.49043			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.47795			101.44668			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	23.40114		100.09221	23.34440			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.05704			101.03474			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.60431			110.76886			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.41191			101.38084			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	102.49278			102.47588			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.18084			101.15464			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	101.19387			101.16740			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.09114			101.06684			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.10598			101.08264			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.44600			101.41540			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.08667			101.06375			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.57383		13.22500	62.55171			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.02481			101.00321			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.02611			101.00447			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.51602			101.48275			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.07250			101.04987			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.32500	102.66564		3.32500	102.63539			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.11885			101.09524			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.11885			101.09524			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.67329			101.64988			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.88363			100.86012			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.08772			99.06454			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.05446			101.03223			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.02997			101.00825			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.02573			100.00000			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.20501			101.17956			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	99.91419			99.89277			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	100.02547			100.00000			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.22175			100.19707			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.38201			101.35279			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.09568			101.07256			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.40421			101.37330			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.01837			100.99690			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.10598			101.08264			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.10598			101.08264			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.04370			101.02238			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.73758			100.71463			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.77741			100.75331			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.82488			100.80330			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.89300		10.00000	108.86400			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.58563			100.56335			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.16774			101.14308			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.56763			100.54523			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.80667			100.78506			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.54597			100.52359			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.54743			100.52499			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.44842			100.42358			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.40802			100.38521			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.44842			100.42358			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.40641			100.38367			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		100.02071			99.99965			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.02352		8.75000	100.00000			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.08538			101.06248			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.61834		100.00000	10.59262			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.73416		100.00000	9.71057			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.89002			95.85116			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.37201		100.00000	11.34446			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		98.90107			98.87745			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		20.76814		100.00000	20.71727			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		99.99982			99.97934			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.04954		100.00000	10.02519			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.02769		100.00000	17.50422			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		99.99978			99.97930			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.00172		100.00000	17.47750			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		99.99977			99.97935			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		99.99982			99.98051			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.01614			100.04069			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.01198			100.03795			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.66000		128.61621		2.69000	128.34659			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		99.92403			99.90464			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		99.92511			99.90599			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		99.92511			99.90599			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.69652			101.67297			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.93118			100.91235			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	101.17180			101.15053			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.05182			101.03024			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.98015			100.95249			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.72703			100.70257			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.60505			100.58400			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.18470			101.15842			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.17823			101.15209			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.35147			101.32707			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.20742			100.18169			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.19000	124.55273		3.22000	124.29087			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.19902			101.17244			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.21072			101.18389			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.24000	124.17701		3.27000	123.91587			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.22000	124.32715		3.25000	124.06572			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.51000	128.08825		2.52000	128.03185			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.58000	137.00772		2.59000	136.95158			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.23202			100.20355			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.04820			101.02477			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.19127			101.16485			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.38344			101.35296			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.33413			101.30470			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.13558			101.11162			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.13430			101.11035			0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	101.00835			100.98771			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		11.51157	100.00000	11.48369				0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		38.55012	100.00000	38.45673				0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		88.25147	100.00000	88.04334				0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.73736	100.00000	21.68469				0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.65054	100.00000	9.62716				0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.35442	100.00000	11.32661				0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.07811		101.05656				0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.31173		101.29002				0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.47385		102.45269				0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.97621		99.95315				0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.68900		98.66372				0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.84007		98.81403				0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.79385		101.77186				0	0.00
FRS100	On 15/01/2024	Spot Bond	1.80800		112.42438	1.79800	112.71947				0	0.00
FRS101	On 31/01/2038	Spot Bond	2.17000		116.92063	2.17000	116.88986				0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.32512		100.30236				0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.39492	10.38000	100.36666				0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.39492	10.38000	100.36666				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		102.45513		102.42921				0	0.00
FRS108	On 31/01/2038	Spot Bond	2.31000		114.07133	2.31000	114.04089				0	0.00
FRS109	On 07/12/2033	Spot Bond	2.29000		217.55479	2.29000	217.49692				0	0.00
FRS110	On 31/01/2038	Spot Bond	2.28000		114.67484	2.28000	114.64433				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		216.64577		2.32000	216.58795			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.20837			100.18227			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.18000		113.40591		2.18000	113.37604			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.37000		112.87571		2.37000	112.84539			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.75189			100.73380			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.35900			48.43000			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.01658			99.99998			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.47500		110.81933		2.47500	110.78925			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.44000		213.05590		2.44000	212.99833			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.49000		211.58169		2.49000	211.52424			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.11000		99.89388		2.11000	99.86775			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.52000		210.70318		2.52000	210.64579			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.75000		105.64358		2.75000	105.61411			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.57774			101.55918			3,000,000,000	1,500,000,000.00
FRS126	On 31/03/2028	Spot Bond	2.80000		154.46293		2.80000	154.41976			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.20000		97.79071		3.20000	97.76223			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.60000		100.05819		2.60000	100.02908			650,000,000	650,000,000.00
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		279.79608		2.03000	279.72359			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.92000		281.95316		1.92000	281.88097			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.64000		268.18935		2.64000	268.11545			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.32000		131.30273		2.35000	131.02797			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.19593			100.17159			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.85000		130.99096		1.88000	130.71759			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		100.38475			100.35959			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.65683			100.63287			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.01442			100.03952			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.15000		114.91010		2.15000	114.87994			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.43824		104.97509	24.37642			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.47619		101.07593	28.40654			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.04666		100.44759	20.99547			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.85024		100.76967	26.78475			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		124.28673		1.81000	124.25532			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		114.80368		2.04000	114.77387			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.81490			98.81380			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.07000		114.50253		2.07000	114.47271			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.65439			101.62637			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.12000		352.28424		2.12000	352.19214			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		99.98036			99.96071			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.50423			101.47883			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	7.56000		101.69412		7.50500	101.74381			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.14500		101.95415		8.04500	102.14425			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.38000		106.06823		8.28500	106.29626			0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.95000		104.47957		8.85500	104.80271			1,800,000	761,800,000.00

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	9.20000	98.96285	9.10500	99.33252	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	9.83500	90.22146	9.74000	90.67241	0.00	0	4,500,000,000.00			
FRX24	On 10/12/2024	Spot Bond	9.88000	109.66560	9.78500	110.24029	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.18000	96.38936	10.08500	96.97853	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.51500	96.88636	10.42000	97.53692	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.64000	93.30833	10.54000	93.99327	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.09500	80.82711	10.00000	81.54762	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.93753		100.91646	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.95056		100.92921	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.98309		100.96106	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.03517		101.01204	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.07421		101.05026	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.24322		101.21570	0.00	0	0.00			
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.42258		101.40269	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.48477		101.46404	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.34657		101.32544	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.54081		101.51933	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.60306		101.58075	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.65493		101.63193	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.88309		101.85704	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	61.94761	100.00000	61.79249	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.39308	100.00000	10.36706	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.74367	100.00000	1.73930	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.29254	100.00000	0.29181	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	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.65054	100.00000	9.62716	100.00000	9.62716		0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.61909	100.00000	1.61517	100.00000	1.61517		0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.27164	100.00000	0.27098	100.00000	0.27098		0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.59998		100.57646		100.57646		0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.31500	100.95466		9.21500	101.10335	101.10335		0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.39861			100.37855	100.37855		0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.41221			100.39147	100.39147		0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.41764			100.39663	100.39663		0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.45298			100.43019	100.43019		0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.49645			100.47146	100.47146		0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.52359			100.49724	100.49724		0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000		0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	101.61556			101.59781	101.59781		0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	100.00000	0.00000	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	
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.25439		100.00000	10.22955			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.79442		100.00000	17.75132			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.62831		100.00000	12.59771			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.17872			100.15883			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.18564			100.16498			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.19421			100.17260			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.20610			100.18317			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.37318			100.35479			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.46092			100.43763			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.86418			101.84348			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.19689			101.17478			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.61032			101.58674			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.91994			100.89742			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.78069			100.76191			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.33181			101.30848			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.09581			100.06731			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.75922		100.00000	10.73228			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.43880			100.41680			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.15519			101.13289			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.01196			100.03807			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
HILB04	On 01/11/2019	Spot Bond	0.00000		100.01267			100.03853			0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		101.61556			101.59781			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.77970			100.76198			0	0.00
HILC21	On 07/08/2015	Spot Bond	100.00000		79.86871		100.00000	100.00000			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		100.36504			100.34104			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.32297		92.24325		7.26895	92.31135			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		100.38108			100.35614			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.32340		104.41639		8.26952	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		100.40169			100.37554			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.77378		104.41639		8.71995	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		100.42686			100.39922			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		100.43873			100.41437			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.53499			100.50832			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
HPF04	On 17/02/2017	Spot Bond	0.00000		99.93374			101.90372			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300	10.00000	108.86400				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.19500		103.24973	9.09500	103.38695				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.86236		101.83659				0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.74833		101.72408				0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.29000		108.66107	8.19500	109.05002				9,500,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.78000		284.72764	1.78000	284.65582				0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.78000		291.54001	1.78000	291.46647				0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.56000		99.72148	9.46500	100.51271				2,900,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.60000		99.32694	9.50500	100.12757				0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.93172	100.00000	35.84467				0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		86.52288	100.00000	86.32073				0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		39.55574	100.00000	39.45887				0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.37374	100.00000	25.31020				0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.89300	10.00000	108.86400				0	0.00
I2025	On 31/01/2025	Spot Bond	1.43000		121.12350	1.43000	121.09408				59,245,069,600	65,449,016,500.00
I2038	On 31/01/2038	Spot Bond	1.55000		130.60415	1.55000	130.57201				16,130,282,600	79,345,150,200.00
I2046	On 31/03/2046	Spot Bond	1.60000		131.90970	1.60000	131.87711				61,211,608,200	99,879,875,800.00
I2050	On 31/12/2050	Spot Bond	1.62000		142.70185	1.61000	143.02028				9,350,133,120	30,989,352,250.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.98185		100.96121				0	0.00
IBL21	On 15/03/2016	Spot Bond	7.99000		102.58453	7.93500	102.60807				0	0.00
IBL22	On 15/03/2018	Spot Bond	8.06500		106.24318	7.96500	106.47939				0	0.00
IBL28	On 18/08/2016	Spot Bond	7.81000		102.31456	7.75500	102.35947				0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.01138		100.03764				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
IBL34	On 31/01/2017	Spot Bond	1.35000		130.61207		1.36000	130.55857			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.92000		134.54570		1.95000	134.26478			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.34912			101.32725			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.18500		102.29740		8.08500	102.53202			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.10381			101.08370			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.86486			101.84372			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		99.92462			99.90554			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.74000		100.73828		8.64500	101.00114			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.17000		95.03550		9.07500	95.35286			900,000	2,340,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.00590			100.98495			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.85500		96.87016		8.75500	97.09319			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.22000		101.84740		9.12500	102.21012			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.04885			99.92733			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.15801			99.03493			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		101.15446		7.90000	101.13282			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.52000		100.99135		8.42500	101.23082			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.15456			100.03087			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		99.89306			99.87456			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.83500		103.04555		7.73500	103.18793			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.48000		104.30676		8.38500	104.59013			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.53500		106.42733		9.44000	106.97457			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.73947			100.71768			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	
IBL62	On 24/04/2017	Spot Bond			0.00000		100.25622			100.23398			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		100.15947			100.13680			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.16278			100.13971			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.16595			100.14247			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		101.15337			101.13162			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.65000		128.69433		2.68000	128.42455			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00889		100.00000	0.00887			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.36258			100.34067			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.30575			100.28290			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.78000		98.45873		8.68500	98.83725			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.46122			101.43810			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.51025			101.48644			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.79000		102.84959		9.69500	103.39991			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.31828		5.00000	101.30446			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.24318		5.00000	100.22965			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.58286		4.00000	100.57203			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.21666		4.00000	100.20581			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		42.98778		100.00000	42.88249			0.00	5,000,000,000	2,500,000,000.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		42.81845		100.00000	42.71359			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		42.81845		100.00000	42.71359			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.02713		9.20000	104.00157			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		99.75506			101.84602			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.31398		100.00000	8.29383			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		99.67693			99.69600			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
IN191U	On 16/05/2017	Spot Bond	100.00000		16.40288	100.00000	16.36180		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		88.25147	100.00000	88.04334		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.82258	100.00000	13.78873		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.92585	100.00000	16.88346		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.47245	100.00000	1.46964		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.12181	100.00000	9.09946		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.34997	100.00000	10.32404		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.03670	100.00000	10.01212		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.42472	100.00000	29.35265		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		85.28037	100.00000	85.08159		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		78.83369	100.00000	78.66379		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		77.82516	100.00000	77.65957		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		85.20978	100.00000	84.63790		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		85.25168	100.00000	84.67952		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		96.81698	100.00000	96.56085		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		85.68075	100.00000	85.48009		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		80.21545	100.00000	79.98561		0.00		0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274		0.00		0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.86211	6.30000	99.79330		0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.61573	6.40000	99.54618		0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.47673	6.40000	99.40737		0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.37273	6.40000	99.30352		0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.74192	6.55000	98.67198		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
INA530	On 21/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.54983			0	0.00
INA531	On 28/07/2015	Spot Bond	100.00000		81.65548		100.00000	100.00000			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.95465			100.92700			0	0.00
ING115	On 31/03/2016	Spot Bond	10.89501		101.81120		10.87414	101.82189			0	0.00
ING116	On 31/03/2016	Spot Bond	10.89501		101.16226		10.87414	101.17288			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.08096			101.05538			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.06063			101.03552			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.59599		6.50000	100.57841			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.15102			101.12672			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		101.05327			101.03276			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.45825			100.43900			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.03679			101.01347			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.15083			103.12957			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.63504			99.61773			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.39771			100.37947			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.69569			97.67741			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.55383			97.53544			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		69.78967		100.00000	69.65649			0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		107.03068			107.01137			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		99.86539			99.83811			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		84.29561		100.00000	84.10138			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			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
IPF02	On 13/04/2016	Spot Bond	0.00000		100.50933			100.48584			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.51580			100.49204			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.50000		101.09160		8.44500	101.16543			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.74876			100.72612			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.76635			100.74322			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.77810			100.75464			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.45478			100.43176			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.47744			100.45339			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.46377			100.44034			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.39106			100.37328			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.53000		103.61944		9.43500	104.02076			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.18990			101.16806			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.75500		103.21443		8.65500	103.40566			1,600,000	5,300,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.63308			100.60997			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.58736			100.56343			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.88232			100.85833			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.09969			101.07370			0	0.00
IV014	On 22/06/2015	Spot Bond	8.21000		104.19442		8.20500	104.17189			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.54031			102.51649			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.51370			101.48826			0	0.00
IV017	On 31/01/2022	Spot Bond	3.20000		126.95820		3.23000	126.85764			0	0.00
IV019	On 31/03/2028	Spot Bond	3.35000		149.71617		3.35000	149.67211			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.83216			100.80648			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	
IV023	On 11/07/2022	Spot Bond	0.00000		100.57108			100.54502			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.41925			100.39248			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.32820			101.30329			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.96797			100.94252			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.43000		108.09952		3.43000	108.06736			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.43000		108.09952		3.43000	108.06736			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.42142			101.39531			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.83637			99.81217			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.28000		108.93666		10.18500	109.15942			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.10802			101.98213			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.45000		144.01363		3.45000	143.97088			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		78.83369		100.00000	100.00000			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000		99.94825		6.30000	99.87932			0.00	0	0.00
IVA520	On 14/05/2015	Spot Bond	6.30000		99.87932		6.30000	99.86211			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.49408			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			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
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.37955			100.35771			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.89300		10.00000	108.86400			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.39335			100.37121			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.60470			100.58255			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.47864			101.45800			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.63058			101.60642			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.37472			101.35100			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.50942			100.48593			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.51266			100.48903			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.51914			100.49524			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.48996			100.46728			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.36275			100.33888			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.17033			100.14631			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.04361			101.02089			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.84829			99.82832			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.34456			101.32218			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.33119			101.30900			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.65538			100.63169			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.26848			100.24529			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.97047			100.94925			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.81046			100.78730			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.83102			100.80731			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
IVC035	On 30/06/2019	Spot Bond	0.00000	100.83101			100.80731			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.08000	103.54314		8.98500	103.84556			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.93825		100.00000	14.90483			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.35483		100.00000	10.32947			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.39465			100.37251			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.20000	103.33279		9.10500	103.75294			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.17337			100.14895			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	99.86759			99.84782			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	101.02242			101.00151			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	103.92096			103.90164			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.25790			100.23553			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.27619			101.25396			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.01000	100.40403		7.00500	100.38769			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.02025			99.99974			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	101.61044			101.58687			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	101.42338			101.39987			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.01535			100.04015			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	99.92470			99.90546			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	99.91682			99.89570			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	101.32623			101.30423			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.94093			100.91683			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.16494			100.14159			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.17966			100.05267			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.15419			100.02997			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
JDG03	On 15/04/2016	Spot Bond			0.00000		100.29298			100.26864			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond			100.00000		61.79249		100.00000	61.63776			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond			0.00000		100.82958			100.80516			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond			0.00000		101.19260			101.16962			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond			0.00000		101.23592			101.21214			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond			0.00000		101.37568			101.35319			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond			100.00000		81.25000		100.00000	81.06904			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			0.00000		101.55126			101.52728			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			0.00000		100.02710			100.04804			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			8.44000		138.83876		8.34500	139.72782			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond			0.00000		100.89334			100.87142			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond			0.00000		101.00412			100.97852			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond			0.00000		101.38808			101.36713			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond			0.00000		100.95747			100.93550			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond			0.00000		100.52181			100.39797			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond			10.17000		102.27249		10.07500	102.58105			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond			9.71000		101.87706		9.71000	101.85038			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond			0.00000		100.14863			100.02574			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond			8.84500		99.36776		8.74500	99.54336			0.00	2,500,000	6,129,700,000.00
LGL03	On 03/04/2018	Spot Bond			8.91500		97.49409		8.81500	97.71776			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond			9.84000		99.32254		9.74500	99.67463			0.00	1,200,000	581,200,000.00
LGL05	On 12/12/2021	Spot Bond			0.00000		101.32802			101.30311			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond			0.00000		101.67722			101.64530			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
LHL02	On 13/12/2015	Spot Bond	8.03000	105.78351		8.02500	105.76358			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.82601			101.79133			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	102.11835			102.08550			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.62378			101.60120			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.71218			101.68921			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.83635			101.81169			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	99.88479			99.86561			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.99014			100.97087			0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	99.93048			99.91310			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.42548			99.40807			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	98.90299			98.88558			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	98.55178			98.53454			0	0.00
MAQ071	On 11/08/2015	Spot Bond	100.00000	79.17570		100.00000	100.00000			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.16259			101.14409			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.17126			101.15263			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.98162			100.95473			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.82810			100.80692			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.50655			101.48509			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.81596			100.79475			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.30828			101.28813			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	99.92197			99.90383			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.48181			100.45994			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.01683			99.99998			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	99.99989			99.98227			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
MBF042	On 07/08/2017	Spot Bond	0.00000		99.99992			99.98187			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.12520			101.10588			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.45666			100.43746			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.49636			100.47341			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		57.24334	100.00000		57.10467			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.92842	100.00000		20.87716			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.26972	100.00000		20.22008			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.35016	100.00000		20.30033			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.09329	100.00000		17.05048			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.56532	100.00000		25.50130			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.16272			100.13965			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.74000		101.47493	8.64500		101.76513			500,000	540,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.76000		100.99972	8.66500		101.28873			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.82692			102.80795			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.60676			100.58628			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.58365			102.56196			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.69762			102.67495			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.00000		101.51247	7.90000		101.62303			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.73000		105.00360	8.63500		105.27563			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.45500		106.04621	9.36000		106.49070			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.94402			100.92281			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.97660			100.95470			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.52000		103.91424	9.42500		104.23016			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
MGL01	On 15/09/2015	Spot Bond	7.18000	101.63104		7.17500	101.61334			0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.47556			101.44975			0	0.00
MIL02	On 31/05/2017	Spot Bond	8.92500	103.54332		8.82500	103.70368			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.06650			101.04424			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.33000	104.63367		9.23500	105.03950			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	101.52734			101.50127			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.13934		100.00000	24.08086			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.45216			101.42867			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.62500	103.41290		8.52500	103.57477			0	196,400,000.00
MTN03	On 13/07/2015	Spot Bond	7.13000	103.32766		7.12500	103.30868			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.61500	106.12511		8.51500	106.30026			330,600,000	1,196,800,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.48017		100.89771	6.46381			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.56488		100.61875	6.54835			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	95.67202			95.64744			0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.85628			99.83490			0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.84310			99.81985			0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.13286		100.00000	1.13003			0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.13286		100.00000	1.13003			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
NAM01	On 19/11/2022	Spot Bond	8.90000	100.39130	8.80500	100.87114			0.00	0	350,000,000.00	
NBK10A	On 25/07/2016	Spot Bond	7.66500	101.06856	7.66500	101.04756			0.00	0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.04000	103.41701	8.94500	103.79974			0.00	0	0.00	
NBK12A	On 19/03/2021	Spot Bond	8.78000	103.93526	8.68500	104.34819			0.00	0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.23500	104.22704	9.14000	104.78165			0.00	0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.40940		102.38901			0.00	0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.14000	104.06657	9.04500	104.48319			0.00	0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.42911		101.40659			0.00	0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.38000	99.11868	9.28500	99.55465			0.00	0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.52799		102.50555			0.00	0	0.00	
NBK16A	On 12/02/2025	Spot Bond	10.04000	98.48102	9.94500	99.02524			0.00	0	3,500,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.34815		100.32661			0.00	0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.22000	98.64281	10.12500	99.22896			0.00	0	500,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.41647		101.39377			0.00	0	0.00	
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.79470		100.77369			0.00	0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.58100		100.55957			0.00	0	0.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.86305		100.84277			0.00	0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	99.92076		99.90097			0.00	0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	99.90627		101.67718			0.00	0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	99.90355		101.72258			0.00	0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000	99.91605		99.89509			0.00	0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000	99.89594		101.84727			0.00	0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.33972		100.31445			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
NBK2A	On 15/09/2015	Spot Bond	7.01000	102.69137		7.00500	102.67394			0	1,373,300,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.66726			101.64663			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.76000	111.12741		8.66500	111.45909			1,400,000	3,561,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.61500	38.44033		10.52000	38.74399			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.38773			100.36238			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.60000	102.59608		7.54500	102.62195			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.91638			100.89445			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.44667			101.42184			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	96.17487			96.13791			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.37406			101.35096			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	100.19501			100.17079			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.17351			100.14909			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.62433			92.58611			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.65548			100.63675			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.83582			99.81429			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.01889			100.99611			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.96681			100.94512			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.26727			101.24414			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.93487			100.91385			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.91640			100.89710			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.91575			100.89646			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.14072			100.01886			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.05446			101.03223			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
NCLN83	On 20/03/2024	Spot Bond		9.78500	106.47594		9.69000	107.02438			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.04802			101.02592			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.82000	105.38803		9.72500	105.95210			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.05446			101.03223			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.94869			100.92870			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.94899			100.92899			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.06477			101.04231			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.07765			101.05492			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.36255			101.34125			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.59800			100.57452			0	0.00
NED11	On 17/09/2015	Spot Bond		7.12000	102.60793		7.11500	102.59026			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.22179			100.19462			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.30743			100.27773			0	0.00
NED15	On 08/04/2024	Spot Bond		9.94000	104.01866		9.84500	104.55874			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	102.16407			102.14015			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.52057			100.49757			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.49957			100.47557			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.54937			100.52907			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	123.49569		9.44500	123.46421			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	101.85089			101.82488			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.89300		10.00000	108.86400			0	0.00
NILB10	On 08/12/2016	Spot Bond		1.93000	170.39614		1.93000	170.35246			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
NILB11	On 31/01/2025	Spot Bond	2.29000	142.31079		2.29000	142.27287			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	183.40135		3.45000	183.34441			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.68000	108.30173		2.68000	108.26860			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.94000	141.96522		2.94000	141.92500			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.85000	153.48511		2.85000	153.44101			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.57000	105.86233		8.47500	106.23997			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.20000	107.10284		9.10500	107.46768			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.48111			101.45903			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.42408			101.40365			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.40138			101.38040			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.45126			101.42959			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.42135			101.40010			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.40000	108.51526		9.30500	108.99308			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.45131			101.42965			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.48117			101.45908			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.46123			101.43942			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.60000	107.13857		9.50500	107.49844			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.52111			101.49847			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.50110			101.47874			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.51107			101.48857			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.87954			101.85190			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.75808			101.73214			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.54097			101.51806			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.53000	116.53671		8.43500	116.81770			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond		9.23000	116.28868		9.13500	116.81950			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.82500	177.15575		1.82500	177.11085			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.04000	121.48413		9.94500	122.23285			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.46685			102.44405			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.33583			100.31400			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.98589			100.96305			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	101.23320			101.20905			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	101.44769			101.42312			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.67319			101.64489			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.99341			101.96256			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.86491		100.00000	18.81767			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	84.73436		100.00000	84.54045			0	0.00
OML01	On 27/10/2015	Spot Bond		7.02000	101.09623		7.01500	101.07976			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.54259			101.51603			0	0.00
OML03	On 27/11/2024	Spot Bond		9.72000	102.42607		9.62500	102.73970			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	101.13668			101.11203			0	0.00
OML05	On 19/03/2025	Spot Bond		9.86000	100.89739		9.76500	101.23169			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.41500	100.89073		10.32000	101.32116			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.04000	100.92679		10.94500	101.46035			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	33.32910		100.00000	33.24835			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	98.90000			99.02000			0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	99.87422			99.85539			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.89300		10.00000	108.86400			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
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.30644			101.28664			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.24809			101.22692			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.05670	100.00000	77.17367				38,800,000,000	19,400,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.89631			100.87448			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.91984			100.89716			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.33154			100.20916			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.43000		105.40774	9.33500	105.82372				0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.18017			100.15757			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.18499			100.16185			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.18715			100.16377			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.19197			100.16805			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.21264			100.18641			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.21744			100.19067			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.15861			100.03444			0	0.00
R010P	On 21/12/2025	Spot Bond	7.86000		44.08606	7.76500	44.50704				0	0.00
R158	On 15/09/2015	Spot Bond	6.03000		104.48866	6.02500	104.47362				05,010,000,000	52,270,919,800.00
R158P	On 15/09/2015	Spot Bond	6.39000		97.75802	6.33500	97.76030				0	0.00
R159	On 15/09/2016	Spot Bond	6.49000		110.88305	6.43500	110.93888				12,763,800	18,463,663,800.00
R159P	On 15/09/2016	Spot Bond	6.32000		91.90896	6.26500	91.96002				0	0.00
R186	On 21/12/2026	Spot Bond	8.04000		122.29025	7.94500	123.06372				85,033,784,100	58,904,149,100.00
R187P	On 21/12/2026	Spot Bond	7.78000		41.18186	7.68500	41.61339				0	0.00
R188P	On 21/12/2027	Spot Bond	7.70000		38.52840	7.60500	38.96801				0	0.00
R197	On 07/12/2023	Spot Bond	1.42000		292.01432	1.42000	291.94352				30,697,796,000	19,671,082,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.49000	243.60538	1.49000	243.54587	0.00	89,868,432,400	09,963,094,500.00			
R2023	On 28/02/2023	Spot Bond	7.83500	100.92489	7.74000	101.45184	0.00	55,319,997,500	86,368,100,000.00			
R203	On 15/09/2017	Spot Bond	7.06500	103.70454	6.96500	103.90270	0.00	51,323,269,000	04,276,247,300.00			
R2030	On 31/01/2030	Spot Bond	8.46500	98.22681	8.37000	98.97872	0.00	34,934,814,000	64,034,351,600.00			
R2032	On 31/03/2032	Spot Bond	8.56500	98.03377	8.46500	98.88368	0.00	65,138,925,000	42,512,825,000.00			
R2037	On 31/01/2037	Spot Bond	8.66500	100.62879	8.57000	101.52342	0.00	20,737,098,000	41,699,398,000.00			
R204	On 21/12/2018	Spot Bond	7.31000	105.15983	7.21500	105.44165	0.00	00,023,773,500	08,743,395,000.00			
R2044	On 31/01/2044	Spot Bond	8.72500	102.55907	8.63000	103.54106	0.00	87,032,890,100	83,024,786,400.00			
R2048	On 28/02/2048	Spot Bond	8.70000	102.13476	8.60500	103.15071	0.00	55,846,615,300	62,312,792,800.00			
R207	On 15/01/2020	Spot Bond	7.52000	101.17647	7.42500	101.52441	0.00	32,161,910,800	55,534,839,200.00			
R208	On 31/03/2021	Spot Bond	7.63000	96.55403	7.53500	96.96907	0.00	33,160,746,700	60,683,462,300.00			
R209	On 31/03/2036	Spot Bond	8.61000	77.91881	8.51500	78.65959	0.00	10,777,387,400	16,299,100,000.00			
R210	On 31/03/2028	Spot Bond	1.45000	179.08387	1.45000	179.04035	0.00	1,176,252,400	37,525,879,000.00			
R211	On 31/01/2017	Spot Bond	0.65000	132.16660	0.66000	132.11492	0.00	6,011,604,200	36,795,796,100.00			
R212	On 31/01/2022	Spot Bond	1.35000	139.32597	1.38000	139.03601	0.00	24,716,628,800	65,590,296,600.00			
R213	On 28/02/2031	Spot Bond	8.51000	88.28205	8.41000	89.04720	0.00	85,699,469,900	60,486,384,900.00			
R214	On 28/02/2041	Spot Bond	8.64500	79.16432	8.55000	79.95191	0.00	89,148,320,500	17,446,228,400.00			
R228C	On 15/09/2015	Spot Bond	6.39000	97.75802	6.33500	97.76030	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.31000	94.82115	6.25500	94.84857	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.32000	91.90896	6.26500	91.96002	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.46000	99.20985	6.40500	99.19926	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.33000	96.18818	6.27500	96.20384	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.31000	93.25753	6.25500	93.29764	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	
R330C	On 21/12/2016	Spot Bond	6.37000	90.31992		6.31500	90.38269			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.04000	86.33525		6.94000	86.49637			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.09000	83.29398		6.99000	83.48959			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.31500	79.89844		7.22000	80.11194			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.29500	77.13318		7.20000	77.37481			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.27500	74.47799		7.18000	74.74563			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.26500	71.89601		7.17000	72.18749			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.48000	68.64277		7.38500	68.95193			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.46000	66.23987		7.36500	66.56875			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.55000	63.51965		7.45500	63.86397			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.52000	61.32634		7.42500	61.68711			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.49000	59.22589		7.39500	59.60169			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.46000	57.21395		7.36500	57.60346			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.42000	55.32968		7.32500	55.73202			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.38000	53.52814		7.28500	53.94223			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.98000	48.97229		7.88500	49.37177			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.94000	47.26793		7.84500	47.67542			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.90000	45.64048		7.80500	46.05512			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.86000	44.08606		7.76500	44.50704			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.82000	42.60100		7.72500	43.02760			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.78000	41.18186		7.68500	41.61339			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.74000	39.82535		7.64500	40.26121			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.70000	38.52840		7.60500	38.96801			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.22058			102.19490			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
RCSB04	On 25/05/2015	Spot Bond	0.00000		101.80592			101.78341			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.79412			102.76789			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		101.68013			101.65428			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		101.39087			101.36577			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		27.03772	100.00000	26.97222				0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.85652	100.00000	13.82258				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.98329	100.00000	31.90581				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		81.48500	100.00000	66.50605				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.58308	100.00000	31.50657				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.09506	100.00000	18.05025				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.53809	100.00000	20.48513				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.63885	100.00000	8.61464				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.61583	100.00000	15.57556				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.65166	100.00000	12.61904				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.03160	100.00000	9.00831				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.21240			101.19001			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.18151			101.16013			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.46655			101.44170			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.54179			101.51584			0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		103.12960			103.11040			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.37333			101.35119			0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.23890			101.22121			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.85890			100.83938			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	
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.85989			100.84013			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	18.23444		100.00000	18.19026			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	12.79146		100.00000	12.76047			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	10.59788		100.00000	10.57220			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	9.79287		100.00000	9.76914			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.70965			101.68882			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.63483			100.61535			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.03908			100.01945			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.30167			101.27977			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.47578			100.45242			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.37629			101.35147			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.27862			101.25595			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.66361			100.64447			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.36033			100.33660			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	86.84312			86.79220			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.48000			82.43866			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.09069			90.02887			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.12674			89.06213			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.25011			101.21769			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.23463			83.17543			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.95786			95.90250			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	105.07135		12.35000	105.03657			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	13.75543		100.00000	13.72100			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
RP026	On 13/06/2016	Spot Bond	0.00000		101.55973			101.53462			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.49510		100.00000	6.47920			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.26942		100.00000	35.18304			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.07671		100.00000	51.95055			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.98038		100.00000	12.93299			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.79271		100.00000	34.70559			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.49501			99.44936			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.37501			77.18547			0	0.00
RW21	On 21/04/2021	Spot Bond	8.93000		105.15200		8.83500	105.57271			600,000	760,600,000.00
RW23	On 10/12/2023	Spot Bond	9.28500		105.16258		9.19000	105.69754			0	0.00
RW28	On 10/12/2028	Spot Bond	9.77000		107.67929		9.67000	108.41801			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		95.84055			95.81932			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.69000		109.37755		7.63500	109.43620			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.57592			101.55003			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.20500		105.17378		9.10500	105.37414			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.11036			101.08666			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.30958			102.28716			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.55989			101.43675			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.67391			99.64677			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.29989			100.27428			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.74217			101.71340			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.23370			100.20501			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	
SBK7	On 24/05/2015	Spot Bond			6.93000	104.47778		6.92500	104.45827			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond			8.81000	99.57066		8.71500	99.78676			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond			7.52000	103.94457		7.51500	103.92556			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			7.96000	103.78499		7.96000	103.76299			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.28000	104.03183		7.27500	104.01345			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.46500	100.72004		8.36500	100.90705			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.42500	103.97910		7.42000	103.96033			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.85000	103.82484		7.79500	103.82321			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	101.07182			101.04995			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.65858			100.63479			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.11500	102.76125		8.01500	102.95413			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.60459			100.58261			0.00	0	2,700,000,000.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.94684			100.92427			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	102.15213			102.13118			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.39000	107.37224		9.29500	107.79194			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.94000	100.51024		9.84500	101.11690			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	99.82874			99.80635			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	101.45153			101.43059			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	101.67825			101.65499			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	102.72352			102.70120			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.89000	103.94344		8.79500	104.23632			0.00	3,800,000	333,800,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	23.00333		100.00000	22.95186			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.37500	106.55251		9.28000	107.10493			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.04668			100.02434			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
SBS29	On 12/06/2019	Spot Bond	8.88500	102.81262	8.79000	103.10824			0.00	0	0.00	
SBS3	On 25/05/2026	Spot Bond	9.95000	92.11026	9.85500	92.66619			0.00	0	0.00	
SBS30	On 12/06/2019	Spot Bond	0.00000	100.59016		100.56847			0.00	0	0.00	
SBS31	On 27/06/2027	Spot Bond	9.69000	104.57467	9.59500	105.22240			0.00	0	0.00	
SBS32	On 19/09/2017	Spot Bond	0.00000	100.97714		100.95578			0.00	0	0.00	
SBS33	On 19/09/2019	Spot Bond	0.00000	101.00374		100.98184			0.00	0	0.00	
SBS34	On 19/09/2024	Spot Bond	9.84000	102.88896	9.74500	103.44350			0.00	0	1,450,000,000.00	
SBS35	On 29/01/2018	Spot Bond	0.00000	100.16271		100.13963			0.00	0	0.00	
SBS36	On 29/01/2020	Spot Bond	0.00000	100.16700		100.14339			0.00	0	0.00	
SBS37	On 29/01/2020	Spot Bond	8.92000	98.55495	8.82500	98.88452			0.00	0	0.00	
SBS38	On 29/01/2025	Spot Bond	10.14000	96.03342	10.04500	96.56358			0.00	0	1,500,000,000.00	
SBS39	On 29/01/2030	Spot Bond	10.56000	96.31638	10.46000	96.99753			0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	9.33000	96.28261	9.23500	96.70617			0.00	900,000	570,900,000.00	
SBS9	On 07/07/2016	Spot Bond	7.49000	108.08222	7.43500	108.12296			0.00	0	330,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.03000	279.79608	2.03000	279.72359			0.00	400,000,000	200,000,000.00	
SBSI12	On 31/01/2017	Spot Bond	1.29500	130.73334	1.30500	130.67999			0.00	0	0.00	
SCM10U	On 15/09/2017	Spot Bond	100.00000	24.37298	100.00000	24.31394			0.00	0	0.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SGI002	On 10/07/2017	Spot Bond	0.00000	100.52511		100.50549			0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	23.84836	100.00000	23.79059			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
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		129.36386		1.93000	129.30892			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.59599		6.50000	100.57841			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.25362			102.23101			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.82127			100.79788			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.39575			102.37293			0	0.00
SHS05	On 29/06/2017	Spot Bond	9.09500		102.42181		8.99500	102.58766			400,000	325,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.97514			101.95198			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.75482			100.73181			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.94015			100.91901			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.43744		100.00000	25.37374			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.19133			101.16890			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.48901		100.00000	98.22982			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.15325			101.13071			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.01898		100.00000	35.93172			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		43.72795		100.00000	43.62202			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.45641		100.00000	32.37691			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.40500		103.13101		9.30500	103.31399			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.38113			100.35851			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.63060			101.60539			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.74000		104.40187		7.68500	104.44700			0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.91000		101.33772		8.81500	101.57812			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.46500		100.72004		8.36500	100.90705			0	3,290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.51076			101.48858			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.56656			101.54560			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.93635			101.91463			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.46522			101.44480			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.50499			101.48402			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.53114			99.40665			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.16500		104.98777		8.06500	105.07354			0	500,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.63681			100.61467			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.44271			100.41925			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.18000		96.08197		9.08500	96.42018			2,500,000	242,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.47362			101.44838			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.95799			100.93348			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.20111			100.17622			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.20000		89.70536		9.10500	90.08051			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.20000		89.70536		9.10500	90.08051			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.94000		95.86309		8.84500	96.18454			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.10541			101.08190			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.94500		101.81553		7.84500	102.00661			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.18000		113.40591		2.18000	113.37604			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.62000		101.10016		8.52500	101.36457			0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		101.46863			101.44734			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.12000		106.49075		10.02500	107.11740			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.31285			101.29069			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	
SSN021	On 28/02/2031	Spot Bond	10.38000		75.28167		10.28000	75.88237			0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000		100.34932			100.32504			0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000		100.42148			100.40123			0	0.00	
SSN027	On 25/09/2019	Spot Bond	0.00000		100.96318			100.93912			0	0.00	
SSN028	On 16/10/2019	Spot Bond	0.00000		100.47061			100.44799			0	0.00	
SSN029	On 07/12/2023	Spot Bond	0.00000		101.03919			101.01354			0	0.00	
SSN030	On 24/05/2017	Spot Bond	0.00000		101.54365			101.52182			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		100.96805			100.94765			0	0.00	
SSN033	On 17/03/2020	Spot Bond	0.00000		101.12178			101.09950			0	0.00	
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
SY1224	On 14/05/2015	Spot Bond	0.00000		99.87731			99.85978			0	0.00	
SY1225	On 18/05/2015	Spot Bond	0.00000		99.87213			99.85386			0	0.00	
SY1226	On 19/05/2015	Spot Bond	0.00000		99.79021			99.77273			0	0.00	
SY1228	On 22/05/2015	Spot Bond	0.00000		99.73815			99.72069			0	0.00	
SY1229	On 29/05/2015	Spot Bond	0.00000		99.61426			99.59673			0	0.00	
SY1230	On 09/06/2015	Spot Bond	0.00000		99.42307			99.40559			0.00	11,500,000,000	11,500,000,000.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.40356			99.38602			0.00	9,700,000,000	9,700,000,000.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.28402			99.26656			0	0.00	
SY1234	On 26/08/2015	Spot Bond	0.00000		97.98480			97.96664			0	0.00	
SY1235	On 21/07/2015	Spot Bond	0.00000		98.68608			98.66856			0	0.00	
SY1236	On 20/05/2015	Spot Bond	0.00000		99.77529			99.75800			0	0.00	
SY1237	On 28/07/2015	Spot Bond	0.00000		99.85941			99.87699			0	0.00	
SY1238	On 28/07/2015	Spot Bond	0.00000		99.85936			99.87694			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
SY1239	On 04/08/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0	0.00
SZ18	On 30/09/2015	Spot Bond	6.49000		103.56154	6.48500	103.54563				0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.69000		102.98889	8.59500	103.61879				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.16428		100.14372				0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.17190		100.15038				0	0.00
T12A12	On 21/02/2048	Spot Bond	9.17000		99.36554	9.07500	100.24279				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		65.12330	100.00000	64.96023				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.32836		100.30652				0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00698		100.03477				0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.31998		101.29771				0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.91149		100.89096				0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.95711		100.93563				0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.44295		101.42364				0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.33592		100.29869				0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.16913		100.15031				0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.15140		100.13246				0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.17482		100.15272				0	0.00
TFS84	On 28/07/2016	Spot Bond	7.74000		103.46189	7.68500	103.50419				0	500,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.34052		100.32031				0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.34957		100.32882				0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.33962	7.83000	102.31791				0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.33555		100.31564				0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.34685		100.32627				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	
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.36849			102.34605			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.33555			100.31564			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.34685			100.32627			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.14081		7.16000	102.12097			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.36897			100.34707			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.36716			100.34537			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.41038			100.38602			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.40453			100.38053			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.57979			100.54538			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.55986			100.52664			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.33511			100.31521			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.34957			100.32882			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.60628		8.73000	102.58206			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.07081			100.05079			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.34685			100.32627			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.78000		100.86033		8.68500	101.09469			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.89530			99.87208			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.35777			100.33421			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.36987			100.34791			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.36491			100.34325			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.37430			100.34976			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.40947			100.38518			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.40768			100.38349			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.40365			100.37738			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
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.54878			100.51621			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.55055			100.51788			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.55670			100.52141			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.47516			101.45461			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.52488			101.50362			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.12000		102.04948		9.02500	102.35713			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.49505			101.47421			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.56464			101.54282			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.03000		100.03418		8.93500	100.33932			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.77004			101.74929			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.86483			101.84295			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.14000		98.96655		9.04500	99.26882			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.65408			101.63100			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.65408			101.63100			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.97143			101.94828			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.18170			100.15896			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.81302			101.78769			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.81302			101.78769			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.16084			102.13542			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.19891			100.17400			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.45770			102.42316			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.45770			102.42316			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		103.11700			103.08241			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
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.26847			100.23483			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.35823			100.33464			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.04760		101.06155	6.03266			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.58403			100.56176			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.35134			100.32815			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.75418			100.73163			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.35134			100.32815			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.35594			100.33248			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.35823			100.33464			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.34859			100.32556			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.35594			100.33248			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.38118			100.35624			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.38118			100.35624			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.38118			100.35624			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.41785			100.39075			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.42701			100.39937			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.41556			100.38860			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.59814			100.56042			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.60951			100.57112			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
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.60496			100.56684			0	0.00
TL20	On 22/02/2020	Spot Bond	9.47000		88.23827		9.37500	88.54053			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
TN17	On 14/11/2017	Spot Bond	8.16500		102.25117		8.07500	102.43333			0	9,278,041,500.00
TN20	On 17/09/2020	Spot Bond	9.37500		106.08851		9.28000	106.46825			1,002,100,000	7,619,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.52477		100.00000	1.52103			0	0.00
TN23	On 06/11/2023	Spot Bond	9.58500		106.98360		9.49000	107.52719			0	11,450,000,000.00
TN25	On 19/08/2025	Spot Bond	9.79000		100.13894		9.69500	100.71505			671,470,000	15,721,470,000.00
TN27	On 14/11/2027	Spot Bond	9.84000		93.14923		9.74500	93.77108			3,200,000	9,573,200,000.00
TN30	On 09/10/2030	Spot Bond	10.21500		102.97628		10.12000	103.69447			0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.56500		102.42784		10.47000	103.25053			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.15461			101.13364			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.34811			101.32569			0	4,600,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.84611			99.82587			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.84208			99.82132			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.84157			99.82076			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.82125			99.79792			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.77944			99.75093			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.84186			99.82108			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.89300		10.00000	108.86400			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.60871			100.58643			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.62090			100.59820			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.51788			100.49655			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	
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.55113			100.52856			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.18757		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.18290		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.18238		100.00000	10.15612			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.01861			100.99875			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.07940			101.05835			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.17696		100.00000	8.14385			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.71252		100.00000	8.67724			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.11309			101.09137			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.03386		100.00000	8.99728			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.11982			101.09796			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.30164		100.00000	9.26398			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.30733			101.28179			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.56857		100.00000	12.51769			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.71617			101.68253			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.15685		100.00000	16.09144			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.59427		100.00000	11.56618			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.62354			99.60561			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.36947			99.35145			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.82700			98.80839			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.59204			98.57375			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.32041			98.30196			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.03876			98.02008			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		97.77018			97.75144			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
TSP175	On 17/09/2015	Spot Bond		0.00000	101.96879			101.93019			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.80115			100.76300			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	96.71378			96.69500			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	96.23968			96.22116			0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	95.90548			95.88661			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	95.23529			95.21689			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	95.01813			94.99988			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	94.65630			94.63768			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	94.32641			94.30756			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	93.94207			93.92284			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	99.19139			99.17489			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	93.67291			93.65367			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.62427		100.00000	15.58514			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	101.75123			101.73260			0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	101.55177			101.53373			0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	101.51370			101.49589			0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.25616			101.23822			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.80236			100.78453			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.82877			100.81016			0	0.00
TWC091	On 14/05/2015	Spot Bond		0.00000	100.42082			100.40329			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.42792			100.41009			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.39226			100.37443			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.35660			100.33877			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		100.31052			100.29209			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.30311			100.28528			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.24997			100.23211			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.39041			101.37055			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000		84.49074	100.00000		84.29561			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.27534			101.25712			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.40130			100.38306			0	0.00
UG21	On 02/03/2021	Spot Bond	9.03000		109.32557	8.93500		109.74351			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.32222	100.00000		8.30556			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.12971	100.00000		8.11343			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.97766			101.95808			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		75.25773	100.00000		75.10288			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.81247			100.79266			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.81185			100.79183			0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		99.98130			99.96247			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.98050			99.96102			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.98054			99.96104			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.78007			100.75777			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.80073			100.77789			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.81260	100.00000		7.79697			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.62009	100.00000		7.60484			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000		0.00023			0	0.00
WS04	On 30/05/2016	Spot Bond	6.88000		111.11419	6.82500		111.15153			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	1.09000	241.31807	1.10000	241.18943				0	0.00	
WSP1	On 28/05/2015	Spot Bond	6.35000	104.11961	6.34500	104.10188				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.56500	106.65743	7.46500	106.82672				0	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.86500	107.84779	7.77000	108.15815				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.14500	107.45611	8.05000	107.82945				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.23000	107.58473	8.13500	108.01847				0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.98000	99.12305	5.97500	99.10769				0	0.00	
Z020	On 19/10/2015	Spot Bond	5.91000	97.39788	5.90500	97.38467				0	0.00	
Z071	On 01/07/2015	Spot Bond	5.98000	99.10695	5.97500	99.09161				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.25500	73.10057	7.16000	73.38184				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	68.73823	100.00000	68.60902				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	38.61939	100.00000	38.54612				0	0.00	
Total for j-Bonds :										0.00	18,341,500,720	0996656586450.00
Grand Total:										0.00	18,341,886,072	0996660617240.00