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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2015

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 13/05/2015	Any day expiry		12.04090	12.04090		11.94170	11.94170		15.64	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		12.04290	12.04290		11.94560	11.94560		15.62	0	0.00
\$ / R	On 18/05/2015	Any day expiry		12.04880	12.04880		11.95160	11.95160		14.43	0	0.00
\$ / R	On 18/05/2015	Any day expiry		91.01640	0.09102		75.98460	0.07598	91.016	14.49	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	71.31870	0.07132	62.36160	0.06236	71.319	14.82	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		12.05270	12.05270		11.95550	11.95550		14.93	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		12.06470	12.06470		11.96740	11.96740		14.81	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	201.76990	0.20177	162.56810	0.16257	201.770	14.76	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	55.08220	0.05508	51.44960	0.05145	55.082	16.36	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		12.06670	12.06670		11.96940	11.96940		14.92	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	0.67890	0.00068	1.37050	0.00137	0.679	20.27	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	1.09670	0.00110	2.28910	0.00229	1.097	19.16	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	2.14890	0.00215	5.04980	0.00505	2.149	17.28	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	246.56280	0.24656	200.45900	0.20046	246.563	14.84	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	97.69180	0.09769	85.20730	0.08521	97.692	15.70	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.18420	0.00018	0.73020	0.00073	0.184	36.99	0	300.00
\$ / R	On 03/06/2015	Any day expiry		12.08070	12.08070		11.98330	11.98330		15.16	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	105.63240	0.10563	93.31550	0.09332	105.632	16.06	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 04/06/2015	Any day expiry		12.08270	12.08270	11.98530	11.98530		15.21	0.00	0	0.00
\$ / R	11.60	Put	Any day expiry	31.91330	0.03191	56.89980	0.05690	31.913	14.72	0.00	0	5,500.00	
\$ / R	12.45	Call	Any day expiry	75.68030	0.07568	68.71260	0.06871	75.680	16.76	0.00	0	5,500.00	
\$ / R		On 09/06/2015	Any day expiry		12.09270	12.09270	11.99520	11.99520		15.14	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.09870	12.09870	12.00110	12.00110		15.27	0.00	27,057	974,296.00
\$ / R	10.73	Put	Foreign Exchange Future	1.56560	0.00157	2.15000	0.00215	1.566	16.91	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	1.67410	0.00167	2.29260	0.00229	1.674	16.82	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	1.98020	0.00198	2.69310	0.00269	1.980	16.58	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	3.92200	0.00392	6.16190	0.00616	3.922	15.91	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	4.27080	0.00427	6.72900	0.00673	4.271	15.86	0.00	0	55,000.00	
\$ / R	11.35	Put	Foreign Exchange Future	17.41700	0.01742	27.66430	0.02766	17.417	14.98	0.00	0	51,500.00	
\$ / R	11.48	Call	Foreign Exchange Future	646.78790	0.64679	567.29660	0.56730	646.788	14.65	0.00	0	1,600.00	
\$ / R	11.50	Call	Foreign Exchange Future	628.86580	0.62887	551.06990	0.55107	628.866	14.60	0.00	0	3,940.00	
\$ / R	11.50	Put	Foreign Exchange Future	30.16580	0.03017	49.96990	0.04997	30.166	14.60	0.00	0	1,750.00	
\$ / R	11.60	Call	Foreign Exchange Future	544.52540	0.54453	473.39260	0.47339	544.525	14.71	0.00	0	500.00	
\$ / R	11.65	Put	Foreign Exchange Future	55.63970	0.05564	85.76500	0.08576	55.640	14.77	0.00	0	110.00	
\$ / R	11.65	Call	Foreign Exchange Future	504.33970	0.50434	436.86500	0.43687	504.340	14.77	0.00	0	800.00	
\$ / R	11.78	Put	Foreign Exchange Future	88.26610	0.08827	128.62430	0.12862	88.266	14.91	0.00	0	15,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	94.26870	0.09427	136.26140	0.13626	94.269	14.94	0.00	0	6,000.00	
\$ / R	12.00	Call	Foreign Exchange Future	268.70670	0.26871	229.43730	0.22944	268.707	15.16	0.00	0	11,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	170.00670	0.17001	228.33730	0.22834	170.007	15.16	0.00	0	34,600.00	
\$ / R	12.02	Put	Foreign Exchange Future	179.19880	0.17920	239.82530	0.23983	179.199	15.18	0.00	0	7,000.00	
\$ / R	12.04	Call	Foreign Exchange Future	247.38660	0.24739	212.68680	0.21269	247.387	15.21	0.00	0	10,000.00	
\$ / R	12.13	Call	Foreign Exchange Future	204.99390	0.20499	178.87970	0.17888	204.994	15.40	0.00	0	15,000.00	
\$ / R	12.15	Call	Foreign Exchange Future	196.92960	0.19693	172.05770	0.17206	196.930	15.48	0.00	0	2,000.00	
\$ / R	12.30	Call	Foreign Exchange Future	144.91000	0.14491	128.06300	0.12806	144.910	16.09	0.00	0	1,600.00	
\$ / R	12.40	Call	Foreign Exchange Future	117.61090	0.11761	104.91980	0.10492	117.611	16.49	0.00	0	125.00	
\$ / R	12.50	Call	Foreign Exchange Future	95.25820	0.09526	85.88450	0.08588	95.258	16.90	0.00	0	31,000.00	
\$ / R	12.50	Put	Foreign Exchange Future	496.55820	0.49656	584.78450	0.58478	496.558	16.90	0.00	0	300.00	
\$ / R	12.56	Call	Foreign Exchange Future	83.89480	0.08389	76.15790	0.07616	83.895	17.14	0.00	0	1,750.00	
\$ / R	12.60	Call	Foreign Exchange Future	77.07490	0.07707	70.29820	0.07030	77.075	17.31	0.00	0	125.00	
\$ / R	12.63	Call	Foreign Exchange Future	72.32600	0.07233	66.41290	0.06641	72.326	17.43	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	34.88110	0.03488	33.74540	0.03375	34.881	19.18	0.00	0	15,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	936.18110	0.93618	1,032.64540	1.03265	936.181	19.18	0.00	0	501.00	
\$ / R	13.22	Call	Foreign Exchange Future	23.36040	0.02336	23.11050	0.02311	23.360	20.25	0.00	0	22,850.00	
\$ / R	13.25	Call	Foreign Exchange Future	22.15870	0.02216	21.91920	0.02192	22.159	20.40	0.00	0	110.00	
\$ / R	13.25	Put	Foreign Exchange Future	1,173.45870	1.17346	1,270.81920	1.27082	1,173.459	20.40	0.00	0	201.00	
\$ / R	13.46	Call	Foreign Exchange Future	15.26120	0.01526	15.28010	0.01528	15.261	21.36	0.00	0	22,320.00	
\$ / R	13.50	Call	Foreign Exchange Future	14.23400	0.01423	14.29380	0.01429	14.234	21.54	0.00	0	51,500.00	
\$ / R		On 26/06/2015	Any day expiry		12.12690	12.12690	12.02930	12.02930		15.38	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	5.10820	0.00511	7.23740	0.00724	5.108	16.08	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	16.34570	0.01635	24.30480	0.02430	16.346	15.24	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	153.19890	0.15320	138.97630	0.13898	153.199	16.65	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	6.17720	0.00618	5.67230	0.00567	6.177	33.19	0.00	0	300.00	
\$ / R		On 30/06/2015	Any day expiry		12.13500	12.13500	12.03740	12.03740		15.48	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.14720	12.14720	12.04950	12.04950		15.49	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	209.02540	0.20903	189.99130	0.18999	209.025	16.27	0.00	0	5,500.00	
\$ / R		On 13/07/2015	Any day expiry		12.16130	12.16130	12.06360	12.06360		15.52	0.00	0	2,477.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry		12.19390	12.19390		12.09580	12.09580		15.75	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	16.29120	0.01629	21.56620	0.02157	16.291	15.60	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	38.17830	0.03818	52.04700	0.05205	38.178	14.97	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	194.91410	0.19491	183.83020	0.18383	194.914	17.37	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	20.50020	0.02050	20.79080	0.02079	20.500	31.21	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.25430	12.25430		12.15570	12.15570		15.88	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	28.31310	0.02831	35.67770	0.03568	28.313	15.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	56.43020	0.05643	73.14030	0.07314	56.430	14.85	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	216.65230	0.21665	207.82520	0.20783	216.652	18.07	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	33.95550	0.03396	31.63470	0.03163	33.956	30.46	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.26280	12.26280		12.16410	12.16410		15.83	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.28410	12.28410		12.18520	12.18520		15.97	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.29270	12.29270		12.19370	12.19370		15.95	0.00	6,803	177,967.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	23.43750	0.02344	29.02520	0.02903	23.438	15.93	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,717.82520	1.71783	1,624.80850	1.62481	1,717.825	15.84	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	47.89420	0.04789	59.01660	0.05902	47.894	14.95	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,342.20930	1.34221	1,254.69660	1.25470	1,342.209	14.91	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	49.50930	0.04951	60.99660	0.06100	49.509	14.91	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,191.79350	1.19179	1,110.27330	1.11027	1,191.794	14.76	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	73.42090	0.07342	91.83070	0.09183	73.421	14.75	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	87.68470	0.08768	109.06020	0.10906	87.685	14.73	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	129.25670	0.12926	158.49270	0.15849	129.257	14.68	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	138.61350	0.13861	169.48210	0.16948	138.614	14.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	153.57910	0.15358	186.98010	0.18698	153.579	14.66	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	846.27910	0.84628	780.68010	0.78068	846.279	14.66	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	158.82300	0.15882	194.18840	0.19419	158.823	14.65	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	218.11850	0.21812	266.42250	0.26642	218.118	14.85	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	304.38370	0.30438	361.86540	0.36187	304.384	15.29	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	597.08370	0.59708	555.56540	0.55557	597.084	15.29	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	556.06820	0.55607	518.02990	0.51803	556.068	15.47	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	531.69490	0.53169	495.76350	0.49576	531.695	15.57	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	499.15730	0.49916	0.00000	0.00000	499.157	15.73	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	485.77010	0.48577	454.41520	0.45442	485.770	15.79	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	383.63500	0.38364	362.38850	0.36239	383.635	16.53	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	297.63390	0.29763	0.00000	0.00000	297.634	17.41	0.00	1,600	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	241.14150	0.24114	231.80260	0.23180	241.142	18.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	239.25400	0.23925	230.05280	0.23005	239.254	18.23	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	233.69440	0.23369	224.90120	0.22490	233.694	18.32	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	186.06830	0.18607	180.60750	0.18061	186.068	19.25	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	122.51880	0.12252	120.72270	0.12072	122.519	21.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	101.51670	0.10152	100.77730	0.10078	101.517	21.97	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	86.28820	0.08629	86.21340	0.08621	86.288	22.81	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.32250	12.32250		12.22320	12.22320		15.92	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	41.10630	0.04111	49.82520	0.04983	41.106	15.33	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	73.89440	0.07389	91.14270	0.09114	73.894	14.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	116.95920	0.11696	142.41660	0.14242	116.959	14.67	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	234.97320	0.23497	227.10480	0.22710	234.973	18.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	144.98410	0.14498	142.41870	0.14242	144.984	20.89	0.00	0	1,000.00

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\$ / R	On 28/09/2015	Any day expiry	16.80	Call	48.77060	0.04877	45.39690	0.04540	48.771	29.55	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.32680	12.32680	12.22750	12.22750		15.94	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.38650	12.38650	12.28660	12.28660		16.13	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	54.14250	0.05414	62.92280	0.06292	54.143	15.35	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	87.37470	0.08737	106.29510	0.10630	87.375	14.59	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	252.01650	0.25202	245.00800	0.24501	252.017	19.41	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	66.37790	0.06638	65.59900	0.06560	66.378	28.90	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.44660	12.44660	12.34600	12.34600		16.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	64.50750	0.06451	73.09300	0.07309	64.508	15.28	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	100.25370	0.10025	116.65040	0.11665	100.254	14.57	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	263.44490	0.26344	256.51060	0.25651	263.445	19.97	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	71.36150	0.07136	68.32310	0.06832	71.361	28.62	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.47460	12.47460	12.37370	12.37370		16.12	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.48110	12.48110	12.38010	12.38010		16.24	0.00	35	85,219.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,615.66760	1.61567	1,525.18960	1.52519	1,615.668	14.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	84.56760	0.08457	95.08960	0.09509	84.568	14.97	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,571.00080	1.57100	1,481.20650	1.48121	1,571.001	14.88	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,395.49080	1.39549	1,311.73070	1.31173	1,395.491	14.50	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,234.88230	1.23488	1,159.63110	1.15963	1,234.882	14.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	208.76400	0.20876	241.39200	0.24139	208.764	14.56	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	252.05220	0.25205	289.56190	0.28956	252.052	14.62	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	268.84570	0.26885	308.15000	0.30815	268.846	14.65	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	304.57900	0.30458	354.82670	0.35483	304.579	14.69	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	350.71840	0.35072	404.83790	0.40484	350.718	14.95	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	757.23550	0.75724	715.91750	0.71592	757.236	15.34	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	454.91910	0.45492	436.44450	0.43644	454.919	17.57	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	430.13570	0.43014	413.47030	0.41347	430.136	17.84	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	407.12340	0.40712	392.10260	0.39210	407.123	18.10	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	358.34050	0.35834	346.69580	0.34670	358.341	18.75	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	347.41750	0.34742	336.51590	0.33652	347.418	18.91	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	228.58480	0.22858	224.29850	0.22430	228.585	21.12	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	187.76780	0.18777	185.61580	0.18562	187.768	22.29	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	178.52020	0.17852	180.24490	0.18024	178.520	22.61	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	176.49370	0.17649	179.75020	0.17975	176.494	22.68	0.00	2,500	66,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	168.32090	0.16832	172.59930	0.17260	168.321	26.32	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.50260	12.50260	12.40140	12.40140		16.19	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	72.76270	0.07276	81.25750	0.08126	72.763	15.19	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	110.69050	0.11069	123.77250	0.12377	110.690	14.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	268.59550	0.26860	262.61270	0.26261	268.595	20.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	73.15570	0.07316	69.22690	0.06923	73.156	28.18	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.61690	12.61690	12.51430	12.51430		16.26	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	227.08980	0.22709	256.95080	0.25695	227.090	14.38	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	249.41430	0.24941	254.52890	0.25453	249.414	23.51	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.67950	12.67950	12.57750	12.57750		16.48	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.68620	12.68620	12.58430	12.58430		16.46	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	127.80900	0.12781	138.00170	0.13800	127.809	14.72	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	300.83930	0.30084	335.37550	0.33538	300.839	14.51	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	311.57670	0.31158	347.04280	0.34704	311.577	14.54	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	341.34900		0.34135		379.31460	0.37931	341.349	14.61	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	356.84740		0.35685		396.08480	0.39608	356.847	14.65	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	427.25450		0.42725		478.82740	0.47883	427.254	14.91	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	450.11220		0.45011		437.13610	0.43714	450.112	19.47	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	392.18230		0.39218		382.79790	0.38280	392.182	20.30	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	355.80400		0.35580		348.68390	0.34868	355.804	20.93	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	282.48350		0.28248		290.23340	0.29023	282.483	24.45	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	280.79720		0.28080		277.76740	0.27777	280.797	27.52	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	51.10540		0.05111		52.04110	0.05204	51.105	27.52	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.87740		12.87740		12.77610	12.77610		16.76	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.88580		12.88580		12.78450	12.78450		16.76	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.08190		13.08190		12.98130	12.98130		17.29	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.09020		13.09020		12.98960	12.98960		17.28	0.00	10	0.00
\$ / R	On 14/12/2016	Any day expiry			13.26960		13.26960		13.16970	13.16970		17.48	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.28000		13.28000		13.18020	13.18020		17.57	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09870		12.09870		12.00110	12.00110		15.27	0.00	55	660.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.29270		12.29270		12.19370	12.19370		15.95	0.00	16	175.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.48110		12.48110		12.38010	12.38010		16.24	0.00	0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.68620		12.68620		12.58430	12.58430		16.46	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.82950		18.82950		18.48790	18.48790		14.93	0.00	1,226	29,061.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	12.17420		0.01217		22.86720	0.02287	12.174	18.59	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	52.65030		0.05265		31.99960	0.03200	52.650	16.79	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.11810		19.11810		18.77190	18.77190		14.30	0.00	45	1,221.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Call	1,305.34360		1.30534		1,073.85230	1.07385	1,305.344	13.43	0.00	732	0.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	187.24360		0.18724		301.95230	0.30195	187.244	13.43	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	232.31150		0.23231		361.84230	0.36184	232.312	13.56	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	349.60450		0.34960		511.49650	0.51150	349.604	13.83	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	263.98950		0.26399		221.98660	0.22199	263.990	16.47	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.40190		19.40190		19.04980	19.04980		14.49	0.00	50	249.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	226.46220		0.22646		319.91950	0.31992	226.462	13.34	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	568.53750		0.56854		500.17240	0.50017	568.538	15.87	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	473.68340		0.47368		421.88420	0.42188	473.683	16.55	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.71440		19.71440		19.35820	19.35820		14.69	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10090		0.10090		0.10025	0.10025		12.53	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10265		0.10265		0.10198	0.10198		14.36	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10441		0.10441		0.10372	0.10372		15.47	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.47720		13.47720		13.44250	13.44250		13.35	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	11.05800		0.01106		16.01540	0.01602	11.058	16.73	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.50380		13.50380		13.46960	13.46960		13.70	0.00	2,090	158,562.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	3.16890		0.00317		4.64590	0.00465	3.169	15.23	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	13.33200		0.01333		17.95180	0.01795	13.332	14.00	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	168.97110		0.16897		196.62900	0.19663	168.971	13.65	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	121.91810		0.12192		125.09380	0.12509	121.918	14.56	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	47.16370		0.04716		52.31900	0.05232	47.164	15.85	0.00	0	27,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	3.10280		0.00310		5.76620	0.00577	3.103	18.95	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.73980		13.73980		13.70470	13.70470		14.19	10	23,192.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	84.74520		0.08475		96.08050	0.09608	84.745	13.30	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	121.27090		0.12127		135.05050	0.13505	121.271	13.20	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	860.66090		0.86066		842.59150	0.84259	860.661	13.14	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	168.88850		0.16889		174.54090	0.17454	168.888	17.03	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.97300		13.97300		13.93640	13.93640		14.46	0	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	199.43220		0.19943		215.51480	0.21551	199.432	13.10	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	575.15620		0.57516		605.79690	0.60580	575.156	14.36	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	167.59320		0.16759		174.10950	0.17411	167.593	20.14	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.23470		14.23470		14.19740	14.19740		14.78	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.76840		14.76840		14.73360	14.73360		15.26	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
AL37	On 06/08/2015	Index Future			461.18000		461.18000		461.99700	461.99700			0	124.00
AL37	On 05/11/2015	Index Future			468.85900		468.85900		469.70700	469.70700			0	0.00
AL7T	On 06/08/2015	Index Future			545.24900		545.24900		546.92000	546.92000			0	3.00
AL7T	On 05/11/2015	Index Future			554.32800		554.32800		556.04700	556.04700			0	0.00
ALBI	On 06/08/2015	Index Future			497.67300		497.67300		499.55500	499.55500			0	510.00
ALBI	On 05/11/2015	Index Future			505.96000		505.96000		507.89200	507.89200			0	103.00
ALBI	On 04/02/2016	Index Future			514.58700		514.58700		516.55800	516.55800			0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.55720		9.55720		9.47090	9.47090		12.06	1,500	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.26590		0.00027		0.54800	0.00055	0.266	15.32	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.26670		0.00127		2.42250	0.00242	1.267	14.40	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	8.91260		0.00891		15.88120	0.01588	8.913	12.94	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	428.13060		0.42813		356.92400	0.35692	428.131	12.60	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	167.01150		0.16701		129.71470	0.12971	167.012	12.13	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	99.15320		0.09915		77.92680	0.07793	99.153	12.40	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.65930		9.65930		9.57410	9.57410		13.40	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.76320		9.76320		9.67730	9.67730		14.16	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.88000		9.88000		9.79390	9.79390		13.81	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.01150		10.01150		9.88700	9.88700		12.89	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.15770		10.15770		10.03280	10.03280		12.76	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.96570		12.96570		12.95010	12.95010		13.79	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.22810		13.22810		13.20970	13.20970		14.78	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.94360		1.94360		1.92850	1.92850		14.60	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96220		1.96220		1.94640	1.94640		14.91	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.81100		1.81100		1.80800	1.80800		15.59	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84470		1.84470		1.84180	1.84180		13.56	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
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	125.96281		125.96281		125.96281	125.96281			0	0.00
EL28	On 06/08/2015	Bond Future	127.22612		127.22612		127.92403	127.92403			0	0.00
EL28	On 05/11/2015	Bond Future	127.78604		127.78604		128.49850	128.49850			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
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	9.73000		82.25612		9.73000	82.25612			0	0.00
ES33	On 06/08/2015	Bond Future	9.71269		84.35822		9.65167	84.80116			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.79420		81.96247		9.73098	82.41479			0	0.00
ES33	On 04/02/2016	Bond Future	9.87692		83.36152		9.81159	83.82211			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 06/08/2015	GOVI	494.04400		494.04400		495.76000	495.76000			2	461.00
GOVI	On 05/11/2015	GOVI	502.27000		502.27000		504.03300	504.03300			0	27.00
GOVI	On 04/02/2016	GOVI	510.83400		510.83400		512.63300	512.63300			0	0.00
I2025	On 07/05/2015	Bond Future	121.80550		121.80550		121.80550	121.80550			0	0.00
I2025	On 06/08/2015	Bond Future	122.75234		122.75234		123.29130	123.29130			0	16.00
I2025	On 05/11/2015	Bond Future	124.77752		124.77752		125.32856	125.32856			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.23726		131.23726		131.23726	131.23726			0	0.00
I2038	On 06/08/2015	Bond Future	131.01091		131.01091		131.24029	131.24029			0	2,814.00
I2038	On 05/11/2015	Bond Future	133.17237		133.17237		133.40898	133.40898			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	132.36964		132.36964		132.36964	132.36964			0	0.00
I2046	On 06/08/2015	Bond Future	132.64214		132.64214		133.52736	133.52736			0	6,022.00
I2046	On 05/11/2015	Bond Future	133.43231		133.43231		134.33563	134.33563			0	0.00
I2046	On 31/03/2046	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
I2050	On 07/05/2015	Bond Future		143.94466	143.94466		143.94466	143.94466			0	0.00
I2050	On 06/08/2015	Bond Future		141.86267	141.86267		142.56167	142.56167			0	3,395.00
I2050	On 05/11/2015	Bond Future		144.20295	144.20295		144.91707	144.91707			0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future		233.99300	233.99300		234.43800	234.43800			0	1,080.00
IGOV	On 05/11/2015	Index Future		237.88900	237.88900		238.35000	238.35000			0	17.00
IGOV	On 04/02/2016	Index Future		241.94600	241.94600		242.41700	242.41700			0	0.00
ILBI	On 06/08/2015	Index Future		634.14200	634.14200		635.40400	635.40400			0	159.00
ILBI	On 05/11/2015	Index Future		644.66100	644.66100		645.95500	645.95500			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		6.24000	93.76000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.24000	93.76000		6.27000	93.73000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.36000	93.64000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.40000	93.60000		6.43000	93.57000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.52000	93.48000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.69000	93.31000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.90000	93.10000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.12500	92.87500		7.17000	92.83000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.29000	92.71000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.43000	92.57000		7.50000	92.50000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.56000	92.44000		7.62000	92.38000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future		0.12530	0.12530		0.12510	0.12510			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12480	0.12480		0.12470	0.12470			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12410	0.12410		0.12440	0.12440			0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future		0.06030	0.06030		0.05960	0.05960			12,000	43,800.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.05760	0.05760		0.05700	0.05700			6,000	6,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05640	0.05640		0.05560	0.05560			0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future		8.88440	8.88440		8.93520	8.93520		10.65	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.94580	8.94580		9.00000	9.00000		11.57	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future		9.01480	9.01480		9.06750	9.06750		12.71	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.11610	1.11610		1.12240	1.12240			672	1,095.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future		1.11770	1.11770		1.12390	1.12390			0	24,550.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future		1.11950	1.11950		1.12570	1.12570			0	0.00
R186	On 07/05/2015	Bond Future		8.19000	121.17580		8.19000	121.17580		9.28	0	0.00
R186	On 06/08/2015	Bond Future		8.12598	118.86330		8.07472	119.28358		9.43	65	39,932.00
R186	On 06/08/2015	Bond Future	7.75	Call	953.90000	0.95390	1,114.41000	1.11441	953.900	9.25	0	1,000.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,118.28000	1.11828	1,026.39000	1.02639	1,118.280	9.52	0	4,229.00
R186	On 06/08/2015	Bond Future	8.50	Put	999.29000	0.99929	916.35000	0.91635	999.290	9.54	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	890.90000	0.89090	816.31000	0.81631	890.900	9.56	0	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	370.34000	0.37034	338.36000	0.33836	370.340	9.73	0	5,350.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future			8.17443		120.82505		8.12090	121.25531		9.31	0.00	0	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,946.31000		2.94631	2,775.53000	2.77553	2,946.310		9.30	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,832.87000		2.83287	2,667.20000	2.66720	2,832.870		9.31	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,482.53000		2.48253	2,333.45000	2.33345	2,482.530		9.36	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,166.24000		2.16624	2,032.89000	2.03289	2,166.240		9.41	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	945.86000		0.94586	880.91000	0.88091	945.860		9.65	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.22012		117.58843	8.16448	118.02680			9.41	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.25033		119.73413	8.19288	120.17822			9.41	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.39726		293.39726	293.39726	293.39726				0.00	0	0.00
R197	On 06/08/2015	Bond Future			291.92430		291.92430	291.48720	291.48720				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.74029		296.74029	296.30332	296.30332				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			244.25200		244.25200	244.25200	244.25200				0.00	0	0.00
R202	On 06/08/2015	Bond Future			244.14420		244.14420	244.83591	244.83591				0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			248.17163		248.17163	248.88078	248.88078				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.98000		100.20235	7.98000	100.20235			7.38	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.90447		102.60190	7.85803	102.86130			7.18	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	67.09000		0.06709	62.14000	0.06214	67.090		7.56	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.95726		100.37048	7.90824	100.63676			7.38	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.00946		102.08344	7.95798	102.35493			7.08	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.18000		103.55434	7.18000	103.55434			2.55	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.11526		105.52230	7.05924	105.63111			2.37	0.00	0	15,754.00
R203	On 06/08/2015	Bond Future	7.84	Put	85.23000		0.08523	76.01000	0.07601	85.230		2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.16639		103.09691	7.10075	103.21013			2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.21383		104.85657	7.13665	104.97239			1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.61000		97.17472	8.61000	97.17472				0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.55996		95.65973	8.49865	96.14837				0.00	0	8,573.00
R2030	On 05/11/2015	Bond Future			8.61107		97.23951	8.54756	97.73865				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.71000		96.90176	8.71000	96.90176				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.65614		99.45738	8.59490	99.98033				0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.70890		96.94292	8.64553	97.47696				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.75965		98.59779	8.69428	99.14157				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2037	On 07/05/2015	Bond Future		8.80500	99.41801		8.80500	99.41801			0	0.00
R2037	On 06/08/2015	Bond Future		8.76060	97.76910		8.69944	98.34760			719	33,089.00
R2037	On 05/11/2015	Bond Future		8.80951	99.38377		8.74639	99.97434			0	0.00
R2037	On 04/02/2016	Bond Future		8.85776	96.82266		8.79276	97.42401			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		7.43500	104.86877		7.43500	104.86877		3.61	0	0.00
R204	On 06/08/2015	Bond Future		7.36671	102.97595		7.31310	103.13494		3.60	10	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	42.08000	0.04208	37.57000	0.03757	42.080	3.79	0	699.00
R204	On 05/11/2015	Bond Future		7.42053	104.67539		7.36113	104.83965		3.42	0	0.00
R204	On 04/02/2016	Bond Future		7.46911	102.42455		7.40362	102.59230		3.26	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		8.86000	101.27930		8.86000	101.27930			0	0.00
R2044	On 06/08/2015	Bond Future		8.81745	99.58024		8.75118	100.26734			0	10,733.00
R2044	On 05/11/2015	Bond Future		8.86421	101.22480		8.79592	101.92593			0	0.00
R2044	On 04/02/2016	Bond Future		8.91029	98.56995		8.84007	99.28365			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		8.83500	100.80750		8.83500	100.80750			0	0.00
R2048	On 06/08/2015	Bond Future		8.79728	103.40963		8.72587	104.17392			0	35,237.00
R2048	On 05/11/2015	Bond Future		8.84499	100.68526		8.77143	101.46475			0	0.00
R2048	On 04/02/2016	Bond Future		8.89242	102.40366		8.81677	103.19719			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		7.65500	100.76030		7.65500	100.76030		4.76	0	0.00
R207	On 06/08/2015	Bond Future		7.59395	99.27076		7.54663	99.44467		4.76	0	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	685.53000	0.68553	776.43000	0.77643	685.530	4.70	0	70.00
R207	On 05/11/2015	Bond Future		7.64754	100.90952		7.59624	101.08888		4.56	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	923.39000	0.92339	1,009.61000	1.00961	923.390	4.50	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,029.31000	1.02931	1,121.17000	1.12117	1,029.310	4.51	0	19.00
R207	On 04/02/2016	Bond Future		7.69952	98.98964		7.64424	99.17270		4.44	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	875.48000	0.87548	950.31000	0.95031	875.480	4.34	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,185.20000	1.18520	1,275.24000	1.27524	1,185.200	4.39	0	19.00
R207	On 05/05/2016	Bond Future		7.72549	100.79587		7.66652	100.98036		4.44	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,515.07000	1.51507	1,609.14000	1.60914	1,515.070	4.40	0	43.00
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		7.77500	95.99518		7.77500	95.99518		5.99	0	0.00
R208	On 06/08/2015	Bond Future		7.70599	98.15547		7.65386	98.38434		5.83	0	40,516.00
R208	On 06/08/2015	Bond Future	8.85	Put	53.69000	0.05369	48.62000	0.04862	53.690	6.15	0	198.00
R208	On 05/11/2015	Bond Future		7.75777	96.37496		7.70216	96.61007		5.82	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	529.95000	0.52995	489.59000	0.48959	529.950	6.05	0	2,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R208	On 04/02/2016	Bond Future		7.80608	98.01987		7.74708	98.25960		5.51	0.00	0	0.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.75000	76.91092		8.75000	76.91092		14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.69848	78.98462		8.63738	79.46326		14.41	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	140.76000	0.14076	126.36000	0.12636	140.760	15.08	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future		8.74509	77.13975		8.68212	77.62821		14.99	0.00	0	0.00
R209	On 04/02/2016	Bond Future		8.78974	78.45641		8.72500	78.95387		14.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future		179.89759	179.89759		179.89759	179.89759			0.00	0	0.00
R210	On 06/08/2015	Bond Future		181.70086	181.70086		182.69634	182.69634			0.00	0	1,184.00
R210	On 05/11/2015	Bond Future		182.57883	182.57883		183.59545	183.59545			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future		132.35743	132.35743		132.35743	132.35743			0.00	0	0.00
R211	On 06/08/2015	Bond Future		132.85752	132.85752		132.78422	132.78422			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future		135.04967	135.04967		134.97856	134.97856			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future		139.57918	139.57918		139.57918	139.57918			0.00	0	0.00
R212	On 06/08/2015	Bond Future		139.97066	139.97066		139.96184	139.96184			0.00	0	1,113.00
R212	On 05/11/2015	Bond Future		142.28024	142.28024		142.27481	142.27481			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.65000	87.29993		8.65000	87.29993		12.59	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.59832	89.56244		8.53708	90.03339		12.33	0.00	0	18,917.00
R213	On 05/11/2015	Bond Future		8.65054	87.49570		8.58720	87.97660		12.80	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.70255	88.98899		8.63719	89.47868		12.47	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future		8.78500	78.09221		8.78500	78.09221		15.45	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.73581	80.19370		8.67471	80.70137		15.17	0.00	0	20,867.00
R214	On 05/11/2015	Bond Future		8.78205	78.22561		8.71913	78.74360		15.76	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.82792	79.56063		8.76325	80.08803		15.41	0.00	0	4,320.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,463.72000		21,463.72000		21,321.32000	21,321.32000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.46010		4.46010		4.42600	4.42600		13.29	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.41360		4.41360		4.38570	4.38570		12.95	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.62220		1.62220		1.61050	1.61050			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57760		1.57760		1.56680	1.56680			0	0.00

Total for Derivatives : **0.00** **63,197** **4,063,905.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.82468			100.80665			0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000		99.94578		6.60000	99.96385			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.04178			101.02114			0	0.00
AA05	On 22/03/2019	Spot Bond	8.74500		103.00240		8.69500	103.14122			0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.60833			100.58823			0	0.00
AA07	On 15/04/2021	Spot Bond	9.10000		102.49320		9.05000	102.69627			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.98200		10.00000	107.95400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.78768			99.76646			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.51685			98.49365			50,000,000	25,000,000.00
AB013	On 21/11/2018	Spot Bond	9.33000		96.79802		9.28000	96.91817			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.29358		100.00000	9.27031			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		99.82606		10.84000	99.79695			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.71881		100.00000	10.69759			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.67639			100.65641			0	0.00
AB09	On 03/05/2017	Spot Bond	8.61500		103.26013		8.56500	103.32723			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			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
ABCP13	On 07/12/2023	Spot Bond	2.02000		280.49869		2.04000	280.03611			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.54399			101.52488			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.43643			101.41590			4,800,000,000	2,400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.25701			101.23535			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.28842			101.26622			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.76966			98.74924			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.28162			100.26226			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.19739			100.17745			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.76000		175.01504		1.78000	174.78075			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.90592		2.76000	164.85996			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.54030		2.17000	175.49422			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.12176		1.82000	185.07498			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.01125		81.13740		7.96125	81.22231			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.01125		81.13740		7.96125	81.22231			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.18000			99.15000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.13530			101.11357			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.33000			98.31000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.40000			97.38000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.91000			96.88000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.51000			95.47000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.82000			95.78000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.73065			100.71188			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.63196			100.61236			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.45000			94.40000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		93.74000			93.69000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.47000			93.41000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.21000			93.15000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.95023			100.93122			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500		104.30671		6.85000	104.30316			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.61303			100.59205			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.48000			91.42000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.29000			91.22000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.31000		112.33470		2.26000	112.79531			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.21000		165.01546		2.16000	165.87598			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.10000		223.82990		2.08000	224.40058			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.00000			89.91000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.44500		92.35162		9.40000	92.55881			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.08000			101.95000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		71.77000			74.36000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.99641			101.97281			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.63000			97.49000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.21500			106.42000			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.13451		9.63000	110.10606			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
ABN77	On 07/06/2017	Spot Bond	0.00000	101.23000			101.07000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.46500	111.32975		9.41500	111.66743			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.80500	91.52135		8.75500	91.71289			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	101.37000			101.36000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	112.94000			112.94000			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	9.56000	110.63930		9.51000	110.97359			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	91.67000			91.59000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.40305			101.38109			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.30426			100.28410			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16500	105.80927		8.11500	105.91451			0	1,411,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.81000	103.69358		8.76000	103.90003			0	500,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.89500	100.90801		8.85000	101.06101			1,000,000,000	4,230,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.66000	95.66254		9.61000	95.96502			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.47500	102.97804		7.43500	102.99019			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.83000	284.23683		1.85000	283.76848			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.14000	131.29153		1.17000	131.19488			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.84000	135.44581		1.84000	135.41142			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00632		100.00000	0.00630			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	90.93993		100.00000	90.71974			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	11.05500		102.88594		11.01000	102.87119			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		99.84304			99.81654			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.81579		100.00000	9.79201			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		99.83902			99.81186			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		99.78222			99.74564			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		58.50666		100.00000	58.36492			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		99.84706			99.82123			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.82956		11.00000	69.80959			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.44426		100.00000	37.35355			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		101.31482			101.29095			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.43863			101.41248			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.25958			101.23674			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.29690			101.27337			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.31332			101.28949			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.44266			102.42028			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.44266			102.42028			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.45640			102.43387			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.45640			102.43387			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.42892			102.40668			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.89489			95.87623			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.08318			101.06124			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.27455			101.25142			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.31162			101.28781			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		101.32648			101.30240			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		101.29665			101.27312			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		101.22975			101.20745			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.29500		104.10244		9.25000	104.24623			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.36987			100.34839			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.98399			100.96360			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		90.07077			90.05071			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		183.28296			182.11310			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		183.31197			182.14026			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		101.25950			101.23665			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.19453			102.17394			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.62536			101.60206			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.19332			102.17275			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.42031			102.39749			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		102.81704			102.79557			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.53409			101.51067			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.26298			102.24282			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.26400			101.24107			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	102.16078			102.13975			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.23734			101.21490			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.18503			101.16356			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.50230		10.23000	101.47478			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.15802			101.13704			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.31635			116.34204			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.40500	105.20455		9.35500	105.34668			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.23278			101.21043			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.50359		1.75000	117.47409			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.14306			101.12236			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.20212			101.18084			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.23914			101.21717			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.16508			101.14448			0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.28059			101.26024			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.99411			100.97014			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.62590			102.60580			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.15174			101.13140			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.11162			102.09105			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.23174			101.20991			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.20657			101.18470			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.26987			101.24683			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.28926			101.26587			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.32482			101.30578			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond		0.00000	101.53746			101.51825			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	101.29383			101.27035			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	101.29383			101.27035			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	101.35747			101.33330			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	101.20952			101.18811			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.36715			101.34232			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.97026			102.94860			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.35747			101.33330			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.02936			98.00997			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.31921			101.29527			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.29833			101.27526			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	133.77742			133.00007			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	135.68579			134.89708			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	101.13543			101.11540			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.12505			101.10521			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	99.89137			99.87290			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	101.15322			101.13285			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.23649			100.21391			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	101.20212			101.18084			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	101.13691			101.11685			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	101.13543			101.11540			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	101.24609			101.22349			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	100.06710	100.00000	1.55276				0	7,500,000,000.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.53907			101.51321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.32274			100.30147			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.31361			100.29301			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.82078			101.79668			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		103.37519			103.35510			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.95281	100.00000	25.88782				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.70088	100.00000	14.66527				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.63006			101.60947			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.79395						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.90319						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.50527			100.48534			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.55388			100.53191			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.61859			100.59391			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.48011			100.46139			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.95000		99.24625	7.90000	99.26882				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.61463			100.59024			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.71279			100.68426			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.77356	100.00000	34.54532				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.14623	100.00000	9.08620				0	0.00
AIR01	On 15/03/2019	Spot Bond	8.92500		100.27794	8.87500	100.41290				0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.56000		112.06968	9.51000	112.33686				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34500		104.67590	7.30500	104.68761				0	0.00
AIR04	On 29/05/2024	Spot Bond	9.18500		104.62725	9.14000	104.87499				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.06229	100.00000	12.03560				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
AIR05	On 29/05/2030	Spot Bond	9.93500	105.07844		9.87500	105.51717			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000	168.84582		2.41000	169.68796			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.47432			101.45332			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.33356			101.31217			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.05668			101.03529			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	101.13639			101.11335			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	101.09208			101.07383			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	102.07076			102.04208			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.06168			101.04293			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	101.18503			101.16356			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.33952			101.31215			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.73941			101.72301			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	93.72000			93.82000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.48343			101.46707			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	112.24741			111.74801			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.35000	243.25001		2.33000	243.83382			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	112.35667			111.42577			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		110.73402			111.40119			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.83246			99.80784			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.51779			107.43780			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.10128			110.54395			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		100.06548			100.04360			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.36500		215.69517		2.34500	216.23855			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		101.26506			101.24619			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		101.04402			101.02369			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.63612			100.61639			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.59911			100.57863			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.50647			100.48475			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.36572			100.34451			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		93.88088			111.36993			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.31410			100.29344			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.31918		100.00000	36.23836			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.11161		100.00000	18.06773			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.21606		100.00000	18.17194			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.74601		100.00000	17.70302			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.36236		100.00000	31.26109			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
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.16331		100.00000	43.05875			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.83042		100.00000	17.78723			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.71178		100.00000	29.62902			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		41.54068		100.00000	41.42496			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.25793			101.23796			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.04641			101.02803			0	60,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.94320			100.92242			0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97500		103.49387		8.92500	103.61462			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.18541			101.16613			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.44740			100.42995			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.55763			101.53530			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.72562			101.70294			0	147,300,000.00
BAW19	On 05/12/2020	Spot Bond	9.38000		104.95679		9.33000	105.14468			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88500		103.09305		6.84000	103.09169			4,760,000,000	2,380,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.97350		100.00000	54.83886			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.63000		99.61216		9.58000	99.83156			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.37434			103.35389			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.76500		103.60244		8.71500	103.68567			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87563		102.32450		10.86199	102.30122			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89368		101.50141		10.88596	101.47317			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91719		101.50225		10.91044	101.47399			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.31266			101.28302			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94359		101.49288		10.93787	101.46468			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77239		101.42464		11.75957	101.42119			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.34242			101.31210			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.34242			101.31210			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.34249			101.31217			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12563		101.25787	11.11199		101.23415			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05185		101.58146	11.04081		101.55617			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89368		101.50141	10.88596		101.47317			0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.99187		101.70748	10.97668		101.68659			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.19282		101.37915	10.17736		101.36252			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.27702			101.24821			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.25357			101.22573			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.25357			101.22573			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265	8.43642		103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.54000		100.49186	11.49000		100.55338			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.46500		98.67663	11.41500		98.74747			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.16412			101.13791			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.11511	9.28000		101.08963			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.23596			101.20854			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.27500		101.11999	11.22500		101.19892			0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.20074			101.17412			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.23010			101.20281			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	
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.23010			101.20281			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.18664			101.16036			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.25294			101.22467			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.25294			101.22467			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.18898			101.16265			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.21168			101.18437			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.25304			101.22477			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.98555			100.96344			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	101.02420			101.00168			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87563	102.67262		13.86199	102.64100			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.16738	102.10598		15.15167	102.08693			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.61007			101.57389			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.61007			101.57389			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.61007			101.57389			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.66824			101.63071			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.40586			101.37446			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	32.24446		100.00000	32.18329			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.81934		100.00000	20.76835			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.94794		100.00000	18.90153			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.69625		100.00000	11.66762			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.71092		100.00000	11.68255			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
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.14134	100.00000	14.10670				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.25323	100.00000	12.22321				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.45517		100.43665				0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.68894		100.67088				0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.72902		100.70987				0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.51312		100.49531				0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.82599	100.00000	8.80460				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.82599	100.00000	8.80460				0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		98.11828	100.00000	97.85523				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.73000		183.00938	1.75000	182.83865				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.08000		160.94963	8.03000	161.84963				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.08000		161.29375	8.03000	162.18563				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.46500		97.88632	8.41500	98.24655				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	7.87500		99.00203	7.82500	99.10637				200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.15834		101.14031				0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.48314		100.46340				0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.05653		101.03768				0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.52346		100.50196				0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.55445		100.53159				0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.64079		100.61412				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
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.66919		100.00000	34.58428			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.29525			100.27594			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.30089			100.28117			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.30277			100.28291			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.32530			100.30383			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.35530			100.33166			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.91245		100.00000	33.82939			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.91245		100.00000	33.82939			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		101.27062			101.24909			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.29470			101.27276			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.26500		102.31005		8.21500	102.37194			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.36692			101.34373			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.49511			101.46972			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.25672		100.00000	24.19796			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.25672		100.00000	24.19796			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.95629			100.93338			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.04500		99.12426		11.00000	99.25110			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.23019			100.20622			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.93500		99.49920		10.89000	99.62994			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.05397			102.03301			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.02787		100.00000	70.89311			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.67686			99.65685			0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000		100.56965			100.54908			0	0.00
BID06	On 30/06/2019	Spot Bond	8.58500		104.18855		8.53500	104.33664			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		98.91876			98.90132			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.52834			100.51127			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.89523			99.91269			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.46474			101.44709			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.69429			101.67373			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.45957			101.44116			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.53171			101.51238			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.66284			101.64182			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.20893			102.18083			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		103.09278			103.05433			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		101.14990			101.13193			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		92.68747	100.00000		92.45690			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.38831			100.36569			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.39917			100.37588			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		96.96082			96.94170			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.33716			96.31828			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		98.64865	100.00000		98.38275			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		98.83286			98.81433			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		99.93018			99.91273			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		99.87789			99.86044			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		99.51092			99.49345			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC031	On 25/05/2015	Spot Bond	0.00000		99.80841			99.79099			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		99.75578			99.73833			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		99.49323			99.47575			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		99.05387			99.03635			0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		99.07193			99.05442			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		98.91431			98.89680			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		98.80892			98.79140			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		98.70601			98.68852			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		98.69725			98.67988			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		99.86044			99.87788			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		99.85942			99.87699			0	0.00
BTC044	On 09/06/2015	Spot Bond	100.00000		93.35038		100.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		40.05858		100.00000	39.96048			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.05452			101.03278			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.09348			101.07092			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.20676			101.18644			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		99.89873			99.87821			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		15.65072		100.00000	15.58957			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.46500		106.66407		9.41500	106.70738			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		104.79923			104.77730			0	1,000,000,000.00
CBL11	On 06/05/2016	Spot Bond	8.51500		102.06872		8.46500	102.09240			0	3,733,500,000.00
CBL12	On 06/09/2018	Spot Bond	12.47500		99.02480		12.42500	99.12237			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.34784			97.31683			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
CBL14	On 01/02/2019	Spot Bond	12.77500	99.67203	12.72500	99.77947					0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	99.92017		99.89996					0	0.00
CBL16	On 18/05/2017	Spot Bond	8.91500	100.84543	8.86500	100.91207					400,000,000	200,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	99.02376		98.98997					0	0.00
CBL18	On 23/08/2019	Spot Bond	12.77500	96.88003	12.72500	97.00256					0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.53514		100.51714					0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	95.25267		95.21406					0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.97996		99.96064					0	0.00
CBL22	On 06/05/2020	Spot Bond	10.43000	92.83067	10.38000	92.98690					0	0.00
CCT01	On 23/06/2023	Spot Bond	9.98500	119.01907	9.93500	119.28692					0	0.00
CCT02	On 12/06/2024	Spot Bond	9.98500	114.44819	9.93500	114.73121					0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.91000	109.53247	9.86000	109.83050					0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.06787		102.03428					0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66500	101.81744	11.61500	101.82681					0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.39883		101.36982					0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.79495		101.76927					0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.09210	10.00000	109.06360					0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.02797		101.00186					0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.36090		101.33478					0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.54097		100.51531					0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	8.92026	100.00000	8.89210					0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.96627		100.92350					0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.78006		101.75477					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
CIG03	On 30/06/2017	Spot Bond		0.00000	101.07486			101.05070			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.11622			101.09110			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.16394			101.13773			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000	100.00000	0.00000				0	0.00
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	99.78796			99.75233			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	99.79019			99.75494			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	99.77840			99.74119			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.25961			101.23676			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.71350			101.69386			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.69007	10.11000	103.66182				0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.78954			100.76872			0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.63177	2.76000	121.59785				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	121.55455	3.14000	121.51943				0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.66129	8.25000	101.63895				0	0.00
CLN198	On 13/09/2021	Spot Bond		2.54000	125.06071	2.54000	125.02670				0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.99522	2.40000	120.96280				0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.75743			101.72538			0	0.00
CLN215	On 17/10/2016	Spot Bond		8.41500	100.75594	8.37500	100.78618				0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.51272			100.49261			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
CLN220	On 20/10/2016	Spot Bond	0.00000		100.52778			100.50690			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.46500		100.79515		8.42500	100.82555			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.46500		100.79515		8.42500	100.82555			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.51500		103.94685		8.47500	103.98100			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.28947			101.26607			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.41779			101.39203			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		99.99977			99.98050			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		99.77090			101.72925			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.01423		9.35000	101.98848			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.01423		9.35000	101.98848			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		101.84580			101.82535			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.51738			101.49642			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.93243			101.91213			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.93243			101.91213			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.93243			101.91213			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.43762			101.41639			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.20500		102.68458		9.15500	102.82089			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.02048			101.00170			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.46113			101.43457			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
CLN272	On 20/06/2017	Spot Bond	0.00000	101.49527			101.47473			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.48802			101.46761			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.55172			101.53034			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	99.84285			99.82268			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.94886			101.92396			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.70233			101.68124			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	101.92895			101.90773			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	102.29862			102.27583			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.12129			101.10174			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.02029			101.00087			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.15025			101.12994			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.33936			100.36488			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	102.02503			102.00269			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.41290			101.38836			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.22278			101.19796			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.22956			103.20796			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.09200		10.00000	109.06400			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.95317			100.92855			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.20950			101.18496			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.01225			100.98752			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.37454			101.34957			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.97749			100.95286			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.11109			101.08665			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.09566			101.07205			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
CLN301		On 20/12/2017	Spot Bond	0.00000	140.22886			140.22886			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.50524			102.48212			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	140.62445			140.62445			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	139.62314			139.62314			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	140.25174			140.25174			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	136.48528			136.48528			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	136.63640			136.63640			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97580			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.72500	93.99801		10.68000	94.19017			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.24500	95.42749		11.20000	95.62094			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.04744			101.02493			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.37520			101.35070			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.97634			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.43624			100.41585			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.33386			100.31157			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.32835		8.80500	100.30485			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.20952			101.18811			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.37757			102.35658			0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	132.60386			132.60386			0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.28650			101.26365			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.37225			101.34780			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.31939			101.29544			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.82602			101.79271			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
CLN331	On 20/06/2017	Spot Bond	0.00000	83.38870			83.33466			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.43876			101.41261			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.04744			101.02493			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	120.98093			120.98093			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	121.01384			121.01384			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.35633			100.33557			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	101.58912			101.56062			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.05346			101.03081			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	101.81486			101.78176			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	101.49815			101.47090			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.15505			101.13413			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.33086			101.30718			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.35294			100.33239			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.01466			100.03984			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.02331			101.00135			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.34203			100.32231			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	101.56851			101.54680			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	100.30806			100.28760			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.43358			100.41333			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.10280			101.08337			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.90500	105.29436		9.86000	105.53506			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.22296			101.20078			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.20643			100.18223			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
CLN365	On 20/03/2024	Spot Bond	12.04500	106.90592	12.00000	107.12181				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.21482		100.18955				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.07500	106.66889	12.03000	106.87086				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.67349	10.02000	108.64415				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.21482		100.18955				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.36745		100.34596				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.79281		103.76610				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.20426		101.18244				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.22965		101.20735				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.22980		101.20750				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.09204		101.06851				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.43000	103.44147	9.38000	103.63981				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.29568		101.26751				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.33530		101.31154				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.43523	10.57000	101.40684				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.61327	11.00000	101.58372				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.47078		100.45158				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.37870		101.35365				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.46493		100.44511				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.83500	102.87582	11.79000	103.09671				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.48741		101.46081				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.22954		101.20724				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.40298		100.37941				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
CLN388	On 20/09/2019	Spot Bond	0.00000		101.31185			101.28804			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		100.91055			100.88971			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.13263			101.11213			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.15025			101.12994			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.23214			91.23214			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		101.21693			101.19538			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.44312			101.42233			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		101.34456			101.32107			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.34514			101.31499			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.97722			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.97735			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.50927			100.48787			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.34919			100.32498			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.32349			100.30180			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.64657		7.01000	41.63884			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.59267			171.59267			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	8.46500		147.35007		8.41500	147.57376			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.08000		160.94963		8.03000	161.84963			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.08000		161.29375		8.03000	162.18563			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.95584			96.93670			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.92982			96.91051			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.78955			100.76697			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
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.78955			100.76697			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.30436			101.28069			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.22078			101.19865			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.23726			101.21483			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.77504			100.75327			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.23174			101.20991			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.43624			100.41585			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.12208			101.10229			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.19992			101.17817			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.19245			101.17084			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.19986			101.17811			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.47057			100.44890			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.87581			101.85142			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.69684			100.67367			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59500		104.47918		8.55500	104.48760			0	56,539,900.00
COJ04	On 05/06/2018	Spot Bond	8.66500		104.82981		8.61500	104.93832			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.07000		116.94656		10.02000	117.20801			226,800,000	75,600,000.00
COJ06	On 09/12/2015	Spot Bond	7.34500		106.53073		7.30000	106.53501			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.64000		106.51134		9.59000	106.71149			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.68500		107.29183		9.64000	107.53742			0	0.00
COT01	On 03/04/2023	Spot Bond	10.05500		95.93773		10.01000	96.14563			0	0.00
COT02	On 03/04/2028	Spot Bond	10.81000		96.92937		10.76000	97.23542			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.81000		94.81406		10.76000	95.10955			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
CPL003	On 28/02/2017	Spot Bond	0.00000	101.64463			101.62274			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.31690			100.29948			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.61636		100.00000	10.59063			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	101.61210			101.59160			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.09972			101.07868			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	101.60836			101.58710			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	101.47978			101.46216			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	101.63397			101.61452			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	100.41252			100.39288			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.67377		100.00000	10.64791			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.90443		100.00000	12.87317			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.40500	101.89141		11.35500	102.11512			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.20455		100.00000	15.16772			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.43634		100.00000	6.42075			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.98788		100.00000	15.94915			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.34199			100.32457			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.04000	98.33910		7.99000	98.42278			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	99.88465			99.86561			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	101.50552			101.48640			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	101.39211			101.37161			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	82.92721		100.00000	82.74415			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.38493			101.36249			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.79101			100.76901			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	101.95749			101.93772			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
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.20754			100.18878			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.58618			101.55773			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.68630			100.65321			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.37964			101.35506			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.54951			54.49656			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.13137			101.10118			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.63000		105.49761		8.58000	105.70958			0	0.00
DV21	On 15/06/2016	Spot Bond	7.26500		114.11490		7.22500	114.13632			9,884,600,000	4,942,300,000.00
DV22	On 07/02/2020	Spot Bond	8.48500		106.18105		8.44000	106.33353			0	1,551,100,000.00
DV23	On 27/02/2023	Spot Bond	9.25500		106.14336		9.21000	106.36981			1,089,400,000	4,038,124,000.00
DV24	On 18/02/2024	Spot Bond	9.31500		104.46114		9.27000	104.70498			0	0.00
DV29	On 18/02/2029	Spot Bond	9.48500		107.01564		9.42500	107.46122			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.94690			100.92938			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.83691			100.81861			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.10052			101.08235			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		99.88514			99.86619			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.15921			101.14119			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.17629			101.15800			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.01256			99.99491			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.66010			100.64038			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.51415			100.49399			0	0.00
E170	On 01/08/2020	Spot Bond	8.03000		126.72069		7.98500	126.90910			100,000,000	2,150,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.12033			95.06928			0	18,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	2.09000		103.50736		2.08000	103.65738			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.07776		1.20000	135.04587			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000		125.32978		1.86000	125.99477			0	0.00
EL29	On 19/11/2029	Spot Bond	1.89000		113.55311		1.84000	114.24419			0	0.00
EL30	On 29/07/2030	Spot Bond	1.87000		114.84566		1.82000	115.55388			0	0.00
EL31	On 02/06/2031	Spot Bond	1.95000		106.59390		1.93000	106.85441			0	0.00
EL36	On 31/01/2036	Spot Bond	2.07000		103.74595		2.06000	103.88999			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.48000		107.42161		9.43000	107.60195			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.38000		107.74768		9.33000	107.95016			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.86000		101.38141		9.81000	101.65103			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.12000		95.67336		10.06000	95.90620			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.26000		102.64160		10.20000	102.89507			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.92385			99.90460			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.80580			97.78789			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.28705			101.26660			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.16996			100.15075			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.16348			100.14508			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.15507			100.13775			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.43321			103.41370			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.43562			101.41767			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.56647			101.54688			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
EPFC16	On 23/02/2016	Spot Bond	0.00000		99.79354			99.77397			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		94.98049		100.00000	94.73943			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91500		104.95350		10.87000	104.92882			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.16345			102.13726			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.37257			99.34829			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.63216			99.60737			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.85500		97.84348		9.80500	97.93940			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.69648			97.67041			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.91629			98.88847			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		99.91851			99.89796			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		99.91306			99.89117			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.91979			99.89987			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.91651			99.89577			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.92045			99.90069			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.91771			99.89728			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		99.92626			99.90758			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.92734			99.90893			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000		101.85575		6.70000	101.83741			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.89000		104.09793		7.84000	104.20774			0	6,271,670,400.00
ES23	On 25/01/2023	Spot Bond	8.56000		110.98500		8.51500	111.22263			216,289,600	51,223,245,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond		8.89500	93.69326		8.84500	93.99933			912,000,000	16,834,153,600.00
ES33	On 15/09/2033	Spot Bond		9.62000	83.10082		9.56000	83.52228			693,000,000	37,656,506,400.00
ES42	On 25/04/2042	Spot Bond		9.69500	89.06723		9.63500	89.56193			600,000,000	36,749,206,800.00
EXX01	On 19/05/2017	Spot Bond		0.00000	99.90022			99.87996			0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	98.07800			98.05449			0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	99.77999			101.66554			0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.56848			100.54839			0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	101.04336			101.02225			0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	99.85977			99.83931			0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	99.87360			99.85508			0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	101.42730			101.40675			0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	101.16947			101.15147			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.66463			100.64508			0	0.00
FIFC18	On 12/08/2015	Spot Bond		100.00000	82.85379		100.00000	80.04386			22,700,000,000	22,700,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.58556		100.00000	10.55992			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.30262		100.00000	10.27766			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.23841			101.21743			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.16084			100.13672			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.38278			101.35932			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.47897			101.45385			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.37500	100.72155		9.32500	100.84407			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.22191			101.20237			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.22184			101.20230			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.36016			100.33929			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
FRB11	On 11/12/2022	Spot Bond	0.00000		103.64564			103.62351			0	40,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.68004			101.65598			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.70791			101.68345			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.13000		103.88874	10.08000		104.08235			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.82173			101.79309			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.22500		109.96378	10.17500		110.08651			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.00514			100.97970			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.84000		135.44581	1.84000		135.41142			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.86000		283.64261	1.88000		283.17518			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.02500		115.16322	1.97500		115.63785			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000		165.37637	2.14000		166.23917			0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.99000		227.31648	1.97000		227.89889			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16500		104.21331	7.12000		104.20901			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65000		65.86830	7.65100		65.82392			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41700		41.82091	9.41800		41.78428			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.47265	9.66000		40.43699			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.02679			101.99847			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.45367			101.42725			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.25966			101.23682			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.38207			101.35697			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000		98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000		100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.35747			101.33330			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
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.29389			101.27091			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.46902			101.44269			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.33530			101.31154			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	101.41952			101.39419			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	101.74803			101.71654			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.69657			101.66605			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221		23.80217		100.09221	23.74446			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		101.21249			101.19102			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		110.83120			110.63106			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		101.61744			101.58799			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		102.65139			102.62923			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		101.35212			101.32757			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		101.36708			101.34225			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		101.24916			101.22651			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		101.26874			101.24622			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.65979			101.62996			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.24653			101.22443			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.72889		13.22500	62.70671			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.17545			101.15467			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.17693			101.15612			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.73695			101.70529			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.23025			101.20845			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.25500		103.50012		3.20500	103.91720			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.28354			101.26074			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.28354			101.26074			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.83522			101.81398			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.04744			101.02493			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.24951			99.22698			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
FRC176	On 20/09/2018	Spot Bond	0.00000	101.20952			101.18811			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.18137			101.16049			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.20434			100.18039			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.38259			101.35795			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.06327			100.04213			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.20223			100.17855			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.39325			100.37014			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	101.58618			101.55773			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.25690			101.23460			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	101.60859			101.57930			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.16804			101.14739			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.26874			101.24622			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.26874			101.24622			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.18236			101.16235			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.88392			100.86324			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.93178			100.90995			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.96042			100.94155			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.09200		10.00000	109.06400			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.72595			100.70637			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.33974			101.31589			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.70857			100.68894			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.94227			100.92343			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.68657			100.66704			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.68841			100.66882			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
FRC200	On 17/04/2017	Spot Bond		0.00000	100.60490			100.58345			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.55025			100.53085			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.60490			100.58345			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.54807			100.52874			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.18166			100.16097			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.18834		8.75000	100.16478			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.24506			101.22299			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.80017		100.00000	10.77400			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.90084		100.00000	9.87686			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.10027			96.06417			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.56674		100.00000	11.53872			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.06587			99.04304			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.12769		100.00000	21.07595			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.15389			100.13395			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.22161		100.00000	10.19686			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	20.37063		100.00000	20.32128			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.15385			100.13391			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	20.34421		100.00000	20.29493			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.15347			100.13358			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.14580			100.12702			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.22279			100.20247			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.20926			100.19030			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.65000	128.94332		2.65000	128.90772			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.01106			100.03748			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
FRC223	On 10/11/2016	Spot Bond	0.00000		100.01025			100.03695			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.01025			100.03695			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.84773			101.82615			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.06243			101.04434			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.31207			101.29112			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.19182			101.17164			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.15992			101.13438			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.89771			100.87406			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.75167			100.73152			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.35656			101.33193			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.34914			101.32464			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.51376			101.48966			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.36800			100.34666			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.18000		124.88177		3.18000	124.84550			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.37300			101.34807			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.38643			101.36124			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.23000		124.50621		3.23000	124.46988			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.21000		124.65628		3.21000	124.61998			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		128.43909		2.49000	128.34035			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.53000		137.36234		2.56000	137.26970			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.41184			100.38774			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.19987			101.17812			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.36409			101.33932			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	
FRC86	On 20/12/2016	Spot Bond	0.00000		101.58473			101.55589			0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000		101.52812			101.50032			0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.30276			101.27961			0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.30129			101.27816			0	0.00	
FRD003	On 14/03/2016	Spot Bond	0.00000		101.14219			101.12287			0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.70869	100.00000	11.68033				0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.21022	100.00000	39.11523				0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.73648	100.00000	89.52129				0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.10957	100.00000	22.05601				0	0.00	
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.23987	100.00000	32.13921				0	0.00	
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.81579	100.00000	9.79201				0	0.00	
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.55099	100.00000	11.52270				0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.21092			101.19314			0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.46723			101.43051			0	0.00	
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.60998			102.59098			0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.15127			100.13082			0.00	1,500,000,000	3,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.83146			98.80794			0	0.00	
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.03230			99.00783			0	0.00	
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.94895			101.92637			0	0.00	
FRS100	On 15/01/2024	Spot Bond	1.83800		111.65807	1.83800	111.62974				0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.19000		116.72358	2.18000	116.89886				0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000		100.46617			100.44717			0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000		100.59296	10.38000	100.56465				0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000		100.59296	10.38000	100.56465				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
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		102.63938			102.61096			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.33000		113.88408		2.32000	114.05368			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.30000		217.65651		2.28000	218.20644			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.30000		114.48552		2.29000	114.65632			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.33000		216.74857		2.31000	217.29547			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.38969			100.36520			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11000		114.31134		2.06000	114.78176			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.39000		112.69254		2.38000	112.85977			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.87766			100.86052			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		51.02200			51.59200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.14633			100.13011			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.49500		110.64315		2.48500	110.80630			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.45000		213.16298		2.43000	213.69787			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.50000		211.69052		2.48000	212.22047			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.04000		100.69055		1.99000	101.10542			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.53000		210.81303		2.51000	211.34007			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.77000		105.48477		2.76000	105.63772			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.82000		154.43091		2.77000	155.22522			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.22000		97.65765		3.21000	97.79526			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.81000		154.59800		2.76000	155.39335			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.05589		100.00000	80.21978			00,000,000,000	00,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS131	On 31/03/2028	Spot Bond	2.60000		157.69401		2.60000	157.64750			0.00	3,900,000,000	3,900,000,000.00
FRS132	On 07/12/2033	Spot Bond	3.45000		184.43423		3.45000	184.31567			0.00	1,000,000,000	1,000,000,000.00
FRS36	On 07/12/2023	Spot Bond	1.98000		281.28070		2.00000	280.81693			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.87000		283.44488		1.89000	282.97775			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.59000		269.63539		2.61000	269.18965			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.31000		131.62834		2.31000	131.59323			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.34701			100.32696			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.84000		131.30433		1.84000	131.27099			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.54284			100.52134			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.80913			100.78779			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.21732			100.19754			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.17000		114.65376		2.16000	114.85714			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.87544		104.97509	24.81251			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.96853		101.07593	28.89768			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.40851		100.44759	21.35643			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.31321		100.76967	27.24658			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.82000		124.24827		1.80000	124.73435			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	1.97000		115.71823		1.92000	116.19562			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.82256			98.82147			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00000		115.41513		1.95000	115.89102			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.82107			101.79682			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.07000		354.15799		2.09000	353.57380			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
FRS94	On 08/08/2018	Spot Bond	0.00000		100.12328			100.02175			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.65487			101.63299			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	7.55500		101.84406	7.51500	101.87390				0	0.00
FRX17	On 15/09/2017	Spot Bond	8.08500		102.23530	8.03500	102.31871				0	0.00
FRX18	On 14/04/2018	Spot Bond	8.31500		106.40596	8.26500	106.51423				1,000,000,000	3,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.92500		100.24885	8.88000	100.38910				0	1,165,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.20000		99.13324	9.15000	99.31545				0	20,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.83500		90.38638	9.79000	90.58682				0	0.00
FRX24	On 10/12/2024	Spot Bond	9.90000		109.74286	9.85000	110.02997				0	0.00
FRX26	On 01/10/2026	Spot Bond	10.23000		96.25123	10.18000	96.54638				0	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.57000		96.68956	10.51000	97.08656				0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.69500		93.10790	10.63500	93.50417				0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.13000		80.70907	10.07000	81.15187				0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.07286		101.05345				0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.08781		101.06813				0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.12515		101.10478				0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.18492		101.16345				0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.22973		101.20743				0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.42373		101.39786				0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.54812		101.53021				0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.61613		101.59739				0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.47996		101.46082				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	
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.67741			101.65792			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.74550			101.72518			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.80223			101.78122			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		102.05183			102.02774			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		63.04443	100.00000		62.88656			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.57710	100.00000		10.55061			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.77454	100.00000		1.77010			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29772	100.00000		0.29697			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.81579	100.00000		9.79201			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.64682	100.00000		1.64283			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27629	100.00000		0.27562			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	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			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	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			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.74756			100.72728			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.26500		101.21658	9.21500		101.27770			0.00	200,000,000	190,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.53893			100.51907			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.55734			100.53679			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	
GH31A3	On 25/02/2042	Spot Bond		0.00000	100.56470			100.54387			0	0.00	
GH31B	On 25/02/2042	Spot Bond		0.00000	100.61255			100.58994			0	0.00	
GH31C	On 25/02/2042	Spot Bond		0.00000	100.67142			100.64660			0	0.00	
GH31D	On 25/02/2042	Spot Bond		0.00000	100.70819			100.68200			0	0.00	
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00	
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
GPT33	On 11/08/2015	Spot Bond		0.00000	100.05324		100.00000	80.21978			0.00	63,800,000,000	42,200,000,000.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.42998		100.00000	10.40471			0	0.00	
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.09912		100.00000	18.05528			0	0.00	
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.84455		100.00000	12.81343			0	0.00	
GRB04U	On 15/05/2020	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00	
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.31650			100.29823			0	0.00	
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.32883			100.30979			0	0.00	
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.34413			100.32411			0	0.00	
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.36533			100.34398			0	0.00	
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00	
GRT02	On 13/05/2016	Spot Bond		0.00000	100.49712			100.47964			0	0.00	
GRT03	On 15/10/2015	Spot Bond		0.00000	100.60687			100.58682			0	0.00	
GRT04	On 15/09/2016	Spot Bond		0.00000	101.99931			101.97991			0	0.00	
GRT06	On 11/12/2017	Spot Bond		0.00000	101.34207			101.32108			0	0.00	
GRT07	On 21/02/2024	Spot Bond		0.00000	99.85587			99.83487			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	
GRT08	On 24/06/2019	Spot Bond	0.00000		101.06493			101.04419			0.00	120,000,000	120,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.91136			100.89352			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.48310			101.46149			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.27587			100.25164			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.94972		100.00000	10.92229			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.57464			100.55632			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.30068			101.27968			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.20903			100.19014			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.21143			100.19230			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.90375			100.88603			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.12422			100.10647			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.51497			100.49464			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.34752	92.33278		7.30824	92.37672				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.53766			100.51637			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.34789	104.41639		8.30871	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.56680			100.54429			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
HMS1D5	On 19/07/2015	Spot Bond	8.79824		104.41639		8.75910	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		100.60239			100.57839			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		100.59179			100.57083			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.70470			100.68125			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.07950			100.05881			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.14500		103.50983		9.09500	103.56491			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		99.86200			99.83870			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		99.87098			99.84916			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.27500		108.89678		8.23000	109.06748			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.73000		286.22841		1.75000	285.75696			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.73000		293.17654		1.75000	292.65375			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.59000		99.64603		9.53000	100.13270			0	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.63000		99.24862		9.57000	99.74110			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.54699		100.00000	36.45845			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		87.96494		100.00000	87.75599			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		40.24057		100.00000	40.14203			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.82300		100.00000	25.75833			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.36000		122.07895		1.31000	122.58808			0.00	49,342,055,200 04,450,393,200.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2038	On 31/01/2038	Spot Bond	1.57000	130.35891		1.56000	130.56171			0.00	43,194,505,200	12,794,646,100.00
I2046	On 31/03/2046	Spot Bond	1.65000	130.66509		1.62000	131.51380			0.00	38,603,238,000	15,471,796,800.00
I2050	On 31/12/2050	Spot Bond	1.67000	141.19516		1.65000	141.85843			0.00	5,693,942,200	42,721,133,460.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.11249			101.09395			0.00	0	90,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.01500	102.71742		7.97500	102.72776			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.01500	106.53161		7.96500	106.63770			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.83500	102.43651		7.79500	102.46245			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.20752			100.18876			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000	130.94138		1.33000	130.84447			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.91000	134.86932		1.91000	134.83482			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.48888			101.46929			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.13500	102.58204		8.08500	102.68756			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.23397			101.21517			0.00	0	90,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.00395			101.98410			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.05114			100.03323			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.09200		10.00000	109.06400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.70500	101.00903		8.65500	101.13560			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.15500	95.25394		9.11000	95.39128			0.00	0	2,341,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.14107			101.12162			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.80500	97.15293		8.75500	97.25244			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20500	102.08602		9.16000	102.24385			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.18719			100.16924			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	99.30355			99.28394			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.77500	101.44799		7.73500	101.47218			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
IBL55	On 31/07/2018	Spot Bond		8.48500	101.25056		8.43500	101.36494			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.30957			100.28924			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.01744			99.99986			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.78500	103.27993		7.73500	103.33947			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.44500	104.58692		8.39500	104.72413			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.53500	106.61920		9.49000	106.86303			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.87806			100.85841			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.39302			100.37482			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.19740			100.17910			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.30449			100.28592			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.31050			100.29152			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	101.29572			101.27513			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.64000	129.02139		2.64000	128.98582			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00903		100.00000	0.00901			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.49752			100.47947			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.44722			100.42821			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.78000	98.62067		8.73000	98.80810			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.60025			101.58016			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.65414			101.63336			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.81000	102.91903		9.76000	103.19430			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.41508		5.00000	101.40124			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.33790		5.00000	100.32437			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.65866		4.00000	100.64782			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
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.29260		4.00000	100.28174			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	43.73202		100.00000	43.62492			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	43.55977		100.00000	43.45309			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	43.55977		100.00000	43.45309			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	104.20625		9.20000	104.18064			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	99.91178			99.88948			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.45634		100.00000	8.43585			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	99.92097			99.89529			0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.69330		100.00000	16.65150			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	89.73648		100.00000	89.52129			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.06189		100.00000	14.02746			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	19.73863		100.00000	19.69081			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.49232		100.00000	1.48947			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.27973		100.00000	9.25700			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.53322		100.00000	10.50683			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.21047		100.00000	10.18547			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	29.93415		100.00000	29.86083			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	79.00433		100.00000	78.83369			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	89.44006		100.00000	88.81020			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	89.48403		100.00000	88.85386			0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	98.64865		100.00000	98.38275			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	87.11217		100.00000	86.90476			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	
IN534U		On 20/10/2015	Spot Bond	100.00000	81.86211		100.00000	81.62274			0.00	0	0.00
IN546U		On 10/11/2015	Spot Bond	100.00000	77.11284		100.00000	100.00000			0.00	0	0.00
INA520		On 12/05/2015	Spot Bond	6.30000	99.96549		6.30000	99.98274			0.00	0	0.00
INA522		On 26/05/2015	Spot Bond	6.40000	99.73768		6.40000	99.68538			0.00	0	0.00
INA523		On 03/06/2015	Spot Bond	6.40000	99.59833		6.40000	99.54618			0.00	0	0.00
INA524		On 09/06/2015	Spot Bond	6.40000	99.49408		6.40000	99.44203			0.00	0	0.00
INA529		On 14/07/2015	Spot Bond	6.55000	98.86455		6.55000	98.81196			0.00	0	0.00
INA530		On 21/07/2015	Spot Bond	6.55000	98.74192		6.55000	98.68946			0.00	0	0.00
INA531		On 28/07/2015	Spot Bond	6.55000	98.61960		6.55000	98.56726			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	101.13437			101.10884			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.87563	102.03088		10.86199	102.00767			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.87563	101.38054		10.86199	101.35747			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	101.24790			101.22396			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	101.22430			101.20084			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.71914		6.50000	100.70153			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	101.32052			101.29703			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	93.36489			93.36489			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.19629			101.17646			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.59195			100.57399			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.09200		10.00000	109.06400			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.19944			101.17694			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	103.29733			103.27861			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	99.75608			99.73904			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
ING292	On 15/07/2015	Spot Bond		0.00000	100.52417			100.50729			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	97.82371			97.80542			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	97.68257			97.66418			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	70.73643		100.00000	70.59961			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.05223			100.02571			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	85.68075		100.00000	85.48009			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.09200		10.00000	109.06400			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.65710			100.63669			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.66548			100.64480			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.52500	101.20916		8.48500	101.25581			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.89314			100.87270			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.91418			100.89324			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.92822			100.90696			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.59883			100.57906			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.62872			100.60791			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.61067			100.59049			0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	100.51548			100.49771			0	0.00
IPL10	On 20/05/2021	Spot Bond		9.53000	99.12836		9.48000	99.32723			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.32903			101.30928			0	0.00
IPL6	On 28/09/2017	Spot Bond		8.70500	103.48947		8.65500	103.57245			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.77957			100.75902			0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.73882			100.71774			0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	99.14560			99.12403			0	151,200,000.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.26951			101.24516			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
IV014	On 22/06/2015	Spot Bond	8.23500	104.35428	8.19000	104.33605					0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	102.69861		102.67641					0	5,230,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	101.68503		101.65847					0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000	127.23815	3.19000	127.20115					0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000	149.81455	3.32000	150.29666					0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.99762		100.97420					0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.73693		100.71393					0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.58773		100.56525					0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	101.49274		101.46899					0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.13246		101.10907					0	0.00
IV030	On 31/01/2025	Spot Bond	3.36000	108.66000	3.31000	108.86819					0	0.00
IV030A	On 31/01/2025	Spot Bond	3.36000	108.66000	3.31000	108.86819					0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.59460		101.56959					0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.99974		99.97656					0	0.00
IV08	On 30/04/2018	Spot Bond	10.24500	109.23691	10.19500	109.33943					0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	102.28804		102.26518					0	0.00
IV19A	On 31/03/2028	Spot Bond	3.47000	144.00481	3.42000	144.73441					0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	100.00000	100.00000	99.72678					0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	82.57919	100.00000	82.39278					0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	80.04386	100.00000	79.86871					0	0.00
IVA520	On 14/05/2015	Spot Bond	6.30000	99.86211	6.30000	99.86211					0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.61573	6.40000	99.61573					0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.49408	6.40000	99.49408					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
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.55000		98.58470		6.55000	98.53241			0	0.00
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		100.51292			100.49540			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.52870			100.51098			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.74452			100.72492			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.89223			99.87389			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.83306			99.81168			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.52107			101.49939			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.65720			100.63678			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.66139			100.64084			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.66977			100.64895			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.63203			100.61243			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.51173			100.49153			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.31865			100.29913			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.19121			101.16998			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.98112			99.96231			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.47629			101.45718			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.46156			101.44265			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
IVC027	On 03/04/2019	Spot Bond	0.00000		100.80660			100.78525			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.41191			100.39276			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.10749			101.08777			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.95864			100.93762			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.98303			100.96146			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.98303			100.96146			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.04500		103.84117		8.99500	103.98776			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.17434		100.00000	15.14039			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.53410		100.00000	10.50830			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.53213			100.51340			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.20000		103.51268		9.15000	103.72074			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.32453			100.30461			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.99996			99.98122			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.15820			101.13859			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.05616			104.03685			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.39565			100.37731			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.41571			101.39750			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.03500		100.52376		6.99000	100.52504			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.17744			100.15729			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		99.85599			99.83499			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.57849			101.55536			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.22123			100.20107			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.01059			100.03718			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	
IVC053	On 11/02/2018	Spot Bond		0.00000	100.01597			100.04059			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.47069			101.44908			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.09658			101.07437			0.00	0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.30853			100.28969			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.36014			100.33616			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.30783			100.28763			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.44623			100.42513			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	62.88656		100.00000	62.72909			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.98477			100.96358			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.34291			101.32123			0.00	6,000,000,000	1,500,000,000.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.39183			101.36934			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.53281			101.51082			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	82.53968		100.00000	82.35294			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.71703			101.69542			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.25879			100.23490			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.46000	138.86486		8.41000	139.31538			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.03282			101.01310			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.15148			101.12966			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.52812			101.50607			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.09996			101.07939			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.67560			100.65576			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.15500	102.52170		10.11000	102.65246			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.06402		9.71000	102.03729			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.29760			100.27814			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
LGL02	On 13/08/2017	Spot Bond		8.73500	99.75162		8.68500	99.82721			4,500,000,000	4,760,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.86500	97.77943		8.81500	97.87911			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.82500	99.56664		9.78000	99.71893			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.49256			101.46880			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.89028			101.85962			0	0.00
LHL02	On 13/12/2015	Spot Bond		8.05500	105.92960		8.01000	105.93229			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.05840			102.02497			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	102.32545			102.29559			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	99.88069			99.86047			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	99.86415			99.84171			0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	99.85432			99.83024			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.01892			100.00000			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	101.12446			101.10588			0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	99.54735			99.52994			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.02488			99.00747			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	98.67247			98.65522			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	99.94760		100.00000	80.21978			15,000,000,000	21,500,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.28983			101.27126			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.29944			101.28073			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.16719			101.14328			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.96213			100.94317			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.64464			101.62538			0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.95077			100.93164			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.44094			101.42111			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00017			100.02789			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.61754			100.59909			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.14838			100.13190			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.13398			100.11691			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.13703			100.11952			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	101.26006			101.24126			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.58987			100.57199			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.64033			100.62046			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		58.22353	100.00000	58.08248				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.29076	100.00000	21.23861				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.62065	100.00000	20.57015				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.70249	100.00000	20.65179				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		19.90386	100.00000	19.85563				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		26.01796	100.00000	25.95281				0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.30443			100.28586			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.70500	101.75607	8.65500	101.89702				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.72500	101.28000	8.67500	101.42035				0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	102.95973			102.94075			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.74712			100.72980			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	102.73448			102.71396			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	102.85536			102.83384			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.95000	101.73005	7.90000	101.77373				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
MEFSB4	On 05/01/2019	Spot Bond		8.69500	105.28591		8.64500	105.41673			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.45500	106.23581		9.40500	106.45602			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.08032			101.06077			0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.11769			101.09746			0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.50500	104.15413		9.46000	104.28914			0	0.00
MGL01	On 15/09/2015	Spot Bond		7.20500	101.75921		7.16000	101.75491			7,785,400,000	6,362,700,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.62432			101.60255			0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.87500	103.80896		8.82500	103.87605			0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	101.21128			101.19042			0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.33000	104.81532		9.28000	105.01574			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	101.69016			101.66612			0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.58462			101.56518			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.57500	103.67292		8.52500	103.74119			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.15500	103.46310		7.11000	103.45075			0	0.00
MTN04	On 13/07/2017	Spot Bond		8.56500	106.39727		8.51500	106.47180			1,060,000,000	1,570,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.38420		100.89771	6.57918			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.46841		100.61875	6.66494			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		95.79722			95.77384			0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		99.99993			99.97958			0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		99.99990			99.97767			0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.92234	100.00000		1.15003			0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.92234	100.00000		1.15003			0	0.00
NAM01	On 19/11/2022	Spot Bond	8.90000		96.43545		8.85500	96.65010			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.54000		101.35583		7.50000	101.38012			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.02500		103.65805		8.98000	103.82540			0	784,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.78000		104.10528		8.73000	104.31021			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.23500		104.40618		9.19000	104.65447			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.53831			102.52009			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.14000		104.24559		9.09000	104.45186			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.55955			101.54056			400,000,000	200,000,000.00
NBK15A	On 11/02/2022	Spot Bond	9.38000		99.29551		9.33000	99.51214			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.66086			102.64191			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.06000		98.54830		10.01000	98.82063			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.47960			100.46238			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.24000		98.70280		10.19000	98.99697			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.54600			101.52708			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.92932			100.90998			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.71744			100.69791			4,000,000,000	2,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.00434			100.98495			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.05852			100.03895			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
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.03678			100.01833			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.03784			100.01884			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.06192			100.04123			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.04058			100.02010			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.49825			100.47680			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03500		102.81769		6.99000	102.81380			12,000,000,000	6,740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.80103			101.78172			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.72500		111.43978		8.67500	111.60151			1,000,000,000	4,060,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.63500		38.44898		10.58500	38.60306			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.54715			100.52546			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62500		102.72106		7.58500	102.73339			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.05748			101.03727			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.60076			101.57797			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.30422			96.28574			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.52093			101.49907			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		100.34513			100.32522			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.32466			100.30474			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.75809			92.73898			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.78565			100.76801			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.97955			99.95918			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.16624			101.14511			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.10646			101.08644			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
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.41517			101.39479			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.06982			101.05046			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.05087			101.03240			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.05013			101.03167			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.28175			100.26343			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.20952			101.18811			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.80500	106.54906		9.75500	106.82314			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.20212			101.18084			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.84000	105.45660		9.79000	105.73896			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.20952			101.18811			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.08797			101.06881			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.08841			101.06917			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.22137			101.19973			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.23618			101.21427			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	101.51152			101.49059			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.74657			100.72585			0	0.00
NED11	On 17/09/2015	Spot Bond	7.14500	102.73602		7.10000	102.73209			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.39270			100.36980			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.47877			100.45285			0	0.00
NED15	On 08/04/2024	Spot Bond	9.90500	104.42016		9.85500	104.69123			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	99.10371			102.30393			0	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.67658			100.65882			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.66645			100.64380			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.67620			100.65846			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
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.20278		9.44500	116.17316			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		102.02921			102.00265			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.88000		170.83085		1.90000	170.73569			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.22000		143.44898		2.17000	144.03812			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.80009		3.45000	183.74311			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.61000		109.20170		2.56000	109.64856			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.96000		141.93078		2.91000	142.68228			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000		153.46095		2.82000	154.25078			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55500		106.09740		8.51000	106.26267			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18500		107.35614		9.14000	107.51385			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.61864			101.59893			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.55005			101.53199			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.53114			101.51255			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.58588			101.56659			0	400,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.55306			101.53419			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38500		108.79322		9.34000	109.00396			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.58593			101.56664			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.61870			101.59899			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.59682			101.57739			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58500		107.39960		9.54000	107.55434			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.66253			101.64226			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	
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.64058			101.62059			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.65152			101.63139			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		102.05597			102.03070			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.92263			101.89906			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.68433			101.66379			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.49500		116.83665		8.44500	116.97117			0.00	0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.23000		116.48845		9.18000	116.75327			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.77500		178.06551		1.79500	177.78222			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.06000		121.54983		10.01000	121.92617			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.60455			102.58478			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.46914			100.45163			0.00	400,000,000	200,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.13368			101.11250			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.37480			101.35417			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.59250			101.57146			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.84181			101.81729			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.20961			102.17895			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.19892		100.00000	19.15085			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		86.11697		100.00000	85.91670			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04500		101.21698		7.00000	101.21824			0.00	200,000,000	1,897,750,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.70111			101.67806			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.70500		102.66768		9.66000	102.80145			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.29774			101.27458			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.86000		101.08228		9.81000	101.24490			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.41500		101.08576		10.37000	101.27421			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
OML07	On 19/03/2030	Spot Bond		11.06000	101.01548		11.01000	101.28091			0	1,000,000,000.00	
OTCA2U	On 31/07/2016	Spot Bond		100.00000	33.89980		100.00000	33.81767			0	0.00	
PBET01	On 13/09/2015	Spot Bond		0.00000	99.06000			99.04000			0	0.00	
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.98221			0	0.00	
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.09200		10.00000	109.06400			0	0.00	
PMM16	On 02/09/2015	Spot Bond		0.00000	101.44500			101.42521			0	0.00	
PMM17	On 06/03/2016	Spot Bond		0.00000	101.38943			101.36716			0	0.00	
PMM18	On 04/11/2015	Spot Bond		0.00000	100.18741			100.17029			0	0.00	
PPC001	On 28/03/2016	Spot Bond		0.00000	101.03541			101.01567			0	0.00	
PPC002	On 31/12/2018	Spot Bond		0.00000	101.06550			101.04495			0	0.00	
PPC003	On 31/10/2019	Spot Bond		0.00000	100.47802			100.45911			0	0.00	
PPC004	On 30/06/2021	Spot Bond		9.43000	105.59573		9.38000	105.80103			0	0.00	
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.31894			100.30066			0	0.00	
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.32755			100.30872			0	0.00	
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.33142			100.31234			0	0.00	
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.34001			100.32040			0	0.00	
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.37694			100.35500			0	0.00	
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.38551			100.36303			0	0.00	
PTH01	On 30/04/2016	Spot Bond		0.00000	100.31740			100.29653			0	0.00	
R010P	On 21/12/2025	Spot Bond		7.88000	44.06147		7.83000	44.27749			0	0.00	
R158	On 15/09/2015	Spot Bond		6.05500	104.59837		6.01000	104.59716			0.00	98,000,000,000	40,123,666,700.00
R158P	On 15/09/2015	Spot Bond		6.41500	97.86714		6.37500	97.86343			0	0.00	
R159	On 15/09/2016	Spot Bond		6.51500	110.98429		6.47500	111.01876			0.00	25,712,200,000	94,360,586,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R159P	On 15/09/2016	Spot Bond	6.34500	91.98800		6.30500	92.02017			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.06000	122.30852		8.01000	122.70076			0.00	04,407,925,900	09,004,977,300.00
R187P	On 21/12/2026	Spot Bond	7.80000	41.15032		7.75000	41.37215			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.72000	38.49087		7.67000	38.71717			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.37000	293.53860		1.39000	293.05590			0.00	17,337,651,000	40,387,909,800.00
R202	On 07/12/2033	Spot Bond	1.50000	243.67371		1.48000	244.31156			0.00	47,565,329,800	19,262,566,300.00
R2023	On 28/02/2023	Spot Bond	7.83500	101.07254		7.79000	101.31010			0.00	52,986,000,000	53,112,046,500.00
R203	On 15/09/2017	Spot Bond	7.01500	103.94945		6.96500	104.03811			0.00	23,419,250,000	05,718,861,400.00
R2030	On 31/01/2030	Spot Bond	8.49000	98.18221		8.43000	98.64599			0.00	47,667,500,000	63,317,680,400.00
R2032	On 31/03/2032	Spot Bond	8.59000	97.97494		8.53000	98.47254			0.00	15,790,640,800	03,819,348,200.00
R2037	On 31/01/2037	Spot Bond	8.69500	100.50688		8.63500	101.05880			0.00	52,370,000,000	82,055,535,500.00
R204	On 21/12/2018	Spot Bond	7.27500	105.41585		7.22500	105.55373			0.00	21,896,243,600	29,507,067,200.00
R2044	On 31/01/2044	Spot Bond	8.75500	102.41440		8.69000	103.07301			0.00	34,087,000,000	35,746,120,000.00
R2048	On 28/02/2048	Spot Bond	8.74000	101.86823		8.67000	102.60291			0.00	69,548,500,000	45,057,800,000.00
R207	On 15/01/2020	Spot Bond	7.50500	101.37885		7.46000	101.53213			0.00	71,634,170,000	60,684,192,900.00
R208	On 31/03/2021	Spot Bond	7.63000	96.69241		7.58000	96.90061			0.00	25,607,031,200	15,987,826,700.00
R209	On 31/03/2036	Spot Bond	8.64000	77.80731		8.58000	78.26490			0.00	04,926,900,000	37,020,411,400.00
R210	On 31/03/2028	Spot Bond	1.47000	178.99245		1.42000	179.94112			0.00	2,962,266,200	41,103,569,000.00
R211	On 31/01/2017	Spot Bond	0.60000	132.48239		0.63000	132.38665			0.00	211,618,000	35,087,768,300.00
R212	On 31/01/2022	Spot Bond	1.34000	139.64624		1.34000	139.61270			0.00	5,884,318,600	56,718,069,900.00
R213	On 28/02/2031	Spot Bond	8.53500	88.22749		8.47500	88.67562			0.00	85,654,889,700	50,048,000,000.00
R214	On 28/02/2041	Spot Bond	8.68000	78.99840		8.62000	79.48436			0.00	51,146,000,000	78,527,095,800.00
R228C	On 15/09/2015	Spot Bond	6.41500	97.86714		6.37500	97.86343			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.33500	94.91402		6.29500	94.92883			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
R230C	On 15/09/2016	Spot Bond	6.34500	91.98800	6.30500	92.02017	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.48500	99.32938	6.44500	99.31607	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.35500	96.28942	6.31500	96.29554	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.33500	93.34403	6.29500	93.36811	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.39500	90.39376	6.35500	90.43446	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.99000	86.53813	6.94000	86.60993	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.04000	83.51063	6.99000	83.59998	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.28000	80.09282	7.23000	80.19723	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.26000	77.33361	7.21000	77.45316	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.24000	74.68387	7.19000	74.81743	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.23000	72.10680	7.18000	72.25320	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.46500	68.79053	7.42000	68.92924	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.44500	66.38701	7.40000	66.53536	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.55000	63.61025	7.50000	63.78473	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.52000	61.41346	7.47000	61.59683	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.49000	59.30970	7.44000	59.50121	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.46000	57.29459	7.41000	57.49352	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.42000	55.40726	7.37000	55.61314	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.38000	53.60279	7.33000	53.81504	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.00000	48.96023	7.95000	49.16450	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.96000	47.25139	7.91000	47.46003	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.92000	45.61977	7.87000	45.83231	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.88000	44.06147	7.83000	44.27749	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
R349C	On 21/06/2026	Spot Bond	7.84000	42.57281		7.79000	42.79192			0	0.00
R350C	On 21/12/2026	Spot Bond	7.80000	41.15032		7.75000	41.37215			0	0.00
R351C	On 21/06/2027	Spot Bond	7.76000	39.79071		7.71000	40.01492			0	0.00
R352C	On 21/12/2027	Spot Bond	7.72000	38.49087		7.67000	38.71717			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.38472			102.36227			0	400,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.94062			101.92115			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.96943			102.94623			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.84550			101.82302			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.55798			101.53320			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.50070		100.00000	27.43408			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.09642		100.00000	14.06189			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.53095		100.00000	32.45215			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	82.74415		100.00000	82.56189			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.12389		100.00000	32.04607			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	18.41185		100.00000	18.36626			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.91267		100.00000	20.85875			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.81026		100.00000	8.78557			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.90063		100.00000	15.85963			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.88241		100.00000	12.84919			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.19632		100.00000	9.17261			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.35951			101.33824			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.31910			101.29938			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	101.61330			101.59198			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	101.69631			101.67387			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
RDFC17	On 26/05/2015	Spot Bond		0.00000	103.26400			103.24480			0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	101.50555			101.48643			0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	101.36279			101.34510			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.99555			100.97603			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.99747			100.97857			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.54667		100.00000	18.50174			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.01049		100.00000	12.97897			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.77935		100.00000	10.75323			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.96055		100.00000	9.93642			0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.84169			101.82286			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.76903			100.75034			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.19284			100.17342			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.44732			101.42501			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.62124			100.60163			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.52057			101.49952			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.43050			101.40672			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.79669			100.77861			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.50837			100.48830			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.20122			87.14994			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.77129			82.72889			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.52448			90.46340			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.58032			89.51635			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
RP013	On 27/09/2016	Spot Bond	0.00000		101.46347			101.43309			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.51829			83.46153			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.33635			96.28112			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.31512	12.35000		105.28026			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.67937	100.00000		13.64623			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.72492			101.70111			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.60755	100.00000		6.59137			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.88004	100.00000		35.79216			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.96843	100.00000		52.84012			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.31706	100.00000		13.26844			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.96647	100.00000		32.88392			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.81568			99.76971			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.70376			77.61953			0	0.00
RW21	On 21/04/2021	Spot Bond	8.93000		105.32785	8.88000		105.53646			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.28500		105.34629	9.24000		105.58494			0	0.00
RW28	On 10/12/2028	Spot Bond	9.79500		107.68670	9.73500		108.11602			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		95.99897			95.94658			200,499,243	200,499,243.00
SBK12	On 24/11/2016	Spot Bond	7.71500		104.10209	7.67500		109.53636			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.09200	10.00000		109.06400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.69252			101.71137			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.15500		105.46817	9.10500		105.55472			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.25894			101.23915			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.46015			102.43900			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.71572			101.69657			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
SBK18	On 24/10/2020	Spot Bond	0.00000		99.83885			99.81574			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.46038			100.43878			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.92878			101.90125			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.41503			100.39071			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500		104.61566	6.91000		104.59718			1,200,000,000	600,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.77500		99.82259	8.72500		99.92458			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54500		104.08213	7.50000		104.07679			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.83500		103.98225	7.79500		103.97438			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500		104.16494	7.26000		104.16026			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.41500		100.98291	8.36500		101.06447			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000		104.11490	7.40500		104.10982			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.87500		103.96849	7.83500		103.96051			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.21434			101.19377			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.81057			100.78911			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06500		103.02344	8.01500		103.10815			6,000,000,000	2,000,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.73925			100.72159			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.09265			101.07174			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.29993			102.28062			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.39000		107.56188	9.34000		107.76903			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.96000		100.56641	9.91000		100.87128			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.97849			99.95728			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		99.81546			101.55732			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		99.97316			101.79837			0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.97021			102.84557			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.85500	99.81043		8.80500	104.37657			0	394,600,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	23.36689		100.00000	23.31461			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.37500	106.74145		9.33000	106.98795			70,000,000	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.18401			100.16561			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.88500	102.98464		8.84000	103.11095			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.97000	92.16192		9.92000	92.44126			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.72863			100.70811			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.71000	104.62400		9.66000	104.95017			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	101.11511			101.09526			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	101.14557			101.12516			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.86000	102.95547		9.81000	103.23312			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.30441			100.28584			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.31249			100.29338			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.90500	98.77689		8.86000	98.91986			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.16000	96.10085		10.11000	96.36602			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.58500	96.33244		10.52500	96.72775			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.33000	96.45253		9.28000	96.66313			0	572,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51500	108.20805		7.47500	108.23084			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.98000	281.28070		2.00000	280.81693			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.24500	131.06161		1.27500	130.96478			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	24.79032		100.00000	24.73027			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.66139			100.64301			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.25672		100.00000	24.19796			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		129.70388		1.90000	129.60606			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.71914		6.50000	100.70153			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.40287			102.38154			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.97129			100.94997			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.54525			102.52447			0	180,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.04500		102.69163		8.99500	102.76139			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.12950			102.10749			0	12,860,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.89991			100.87975			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.08741			101.06711			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.88782		100.00000	25.82300			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.33850			101.31723			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.30019			101.27904			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.63574		100.00000	36.54699			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		44.47671		100.00000	44.36896			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.01833		100.00000	32.93746			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.35500		103.41490		9.30500	103.49288			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
SHS20	On 19/04/2016	Spot Bond	0.00000		100.53826			100.51708			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		99.76942			99.74769			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76500		104.52535		7.72500	104.55137			3,000,000,000	3,640,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.87500		101.60558		8.82500	101.71993			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.41500		100.98291		8.36500	101.06447			60,000,000	4,046,929,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.65070			101.63070			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.69796			101.67917			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.07417			102.05461			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.60821			101.58789			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.65191			101.63104			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.69163			99.67041			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.11500		105.20286		8.06500	105.23343			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.77457			100.75576			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.58966			100.56952			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.18000		96.24704		9.13000	96.41309			0	143,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.63062			101.60742			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.11651			101.09389			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.35596			100.33536			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.20000		89.85981		9.15000	90.04605			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.20000		89.85981		9.15000	90.04605			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92500		96.07946		8.88000	96.21892			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.25872			101.23666			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.89500		102.07189		7.84500	102.15603			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.11000		114.31134		2.06000	114.78176			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	
SSN012		On 21/12/2018	Spot Bond	8.58500	101.36975		8.53500	101.49723			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.50000	101.83587		8.50000	101.81181			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.14000	106.55600		10.09000	106.87036			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.45313			101.43222			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.40500	75.27262		10.34500	75.62255			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.50100			100.48047			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.56202			100.54314			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	101.11878			101.09655			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.62772			100.60647			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	101.21809			101.19340			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	99.76293			101.67478			0.00	0	0.00
SSN031		On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032		On 20/12/2019	Spot Bond	0.00000	101.11022			101.09066			0.00	0	0.00
SSN033		On 17/03/2020	Spot Bond	0.00000	101.27723			101.25566			0.00	0	0.00
SY1224		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98247			0.00	0	0.00
SY1225		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98173			0.00	0	0.00
SY1226		On 19/05/2015	Spot Bond	0.00000	99.91259			99.89511			0.00	0	0.00
SY1228		On 22/05/2015	Spot Bond	0.00000	99.86035			99.84289			0.00	0	0.00
SY1229		On 29/05/2015	Spot Bond	0.00000	99.73700			99.71946			0.00	0	0.00
SY1230		On 09/06/2015	Spot Bond	0.00000	99.54545			99.52797			0.00	0	0.00
SY1231		On 10/06/2015	Spot Bond	0.00000	99.52636			99.50881			0.00	0	0.00
SY1232		On 17/06/2015	Spot Bond	0.00000	99.40626			99.38880			0.00	0	0.00
SY1234		On 26/08/2015	Spot Bond	0.00000	98.11188			98.09373			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
SY1235	On 21/07/2015	Spot Bond	0.00000		98.80871			98.79119			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.89629			99.87900			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.73640			99.75397			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.73631			99.75389			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.84164			99.85923			0	0.00
SY1240	On 14/08/2015	Spot Bond	100.00000		79.86871	100.00000	100.00000				0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51500		103.67770	6.47000	103.67710				0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.71000		103.01981	8.66000	103.33824				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.30830			100.28784			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.32264			100.30122			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.15500		100.23822	9.11000	100.59814				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		64.82255	100.00000	64.66023				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.46310			100.44494			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.19279			100.17552			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.46103			101.44001			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.04298			101.02412			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.09533			101.07550			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		99.88547			99.86657			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.59650			100.55927			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.29939			100.28221			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.28257			100.26525			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.30987			100.29218			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.76500		103.58536	7.72500	103.60938				0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.48075			100.46200			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
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.49355			100.47425			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.49173		7.83000	102.46999			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.47372			100.45526			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.48971			100.47058			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.52434			102.50337			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.47372			100.45526			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.48971			100.47058			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.27985		7.16000	102.25998			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.52103			100.50058			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.51847			100.49813			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.57967			100.55674			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.57139			100.54882			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.81983			100.78676			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.79156			100.75968			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.47307			100.45464			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.49355			100.47425			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.77596		8.73000	102.75170			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.20976			100.19115			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.48971			100.47058			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.74500		101.12255		8.69500	101.23394			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.03774			100.01819			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.50467			100.48477			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.52230			100.50180			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	
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.51528			100.49506			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.52803			100.50715			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.57839			100.55553			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.57584			100.55309			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.56951			100.54689			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.77583			100.74463			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.77835			100.74704			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.78591			100.75421			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.61913			101.59868			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.67377			101.65261			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.10500		102.27785		9.06000	102.40969			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.64099			101.62026			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.71748			101.69575			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.01500		100.25690		8.97000	100.38794			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.91540			101.89475			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		102.01811			101.99633			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.12500		99.17813		9.08000	99.30865			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.81580			101.79281			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.81580			101.79281			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		102.13364			102.11058			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.34108			100.31842			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.99056			101.96530			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.99056			101.96530			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.33899			102.31364			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
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.37344			100.34860			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.69996			102.66542			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.69996			102.66542			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	103.35961			103.32505			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.50440			100.47077			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.50532			100.48539			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.15331	101.06155	6.13809				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	100.72200			100.70340			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.49558			100.47606			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.89431			100.87543			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.49558			100.47606			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.50208			100.48228			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.50532			100.48539			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.49169			100.47233			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.50208			100.48228			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.53775			100.51647			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.53775			100.51647			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.53775			100.51647			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
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.58959			100.56613			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.60254			100.57854			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.58635			100.56303			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.84451			100.81036			0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.86059			100.82577			0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.85416			100.81961			0	0.00
TL20	On 22/02/2020	Spot Bond		9.45500	88.44243		9.41000	88.57357			0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	109.09200		10.00000	109.06400			0	0.00
TN17	On 14/11/2017	Spot Bond		8.11500	102.52233		8.06500	102.61289			0	8,020,000,000.00
TN20	On 17/09/2020	Spot Bond		9.37500	106.27355		9.32500	106.46003			700,000,000	8,810,800,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.55117		100.00000	1.54737			0	0.00
TN23	On 06/11/2023	Spot Bond		9.58500	107.17430		9.54000	107.41652			404,500,000	11,774,500,000.00
TN25	On 19/08/2025	Spot Bond		9.77000	100.45047		9.76000	100.48724			2,400,000,000	16,006,808,000.00
TN27	On 14/11/2027	Spot Bond		9.86000	93.18719		9.81000	93.50101			0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond		10.24000	102.97777		10.18000	103.41844			24,200,000,000	11,300,000,000.00
TN40	On 09/10/2040	Spot Bond		10.59000	102.40770		10.54000	102.82373			20,000,000,000	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	101.29276			101.27211			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	99.70591			99.68622			0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	99.98082			99.96174			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	99.98036			99.96076			0	400,000,000.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	99.98023			99.96058			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	99.97756			99.95538			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	99.97222			99.94483			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	99.98033			99.96071			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
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.09200		10.00000	109.06400			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.74948			100.72975			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.76453			100.74439			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.65115			100.63266			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.69307			100.67335			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.37549		10.00000	100.34862			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.36612		9.75000	100.33993			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.36809		100.00000	10.34136			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.15510			101.13796			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.22427			101.20592			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.41251		100.00000	8.37845			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.96350		100.00000	8.92721			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.26260			101.24359			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.29409		100.00000	9.25647			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.27026			101.25112			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.56959		100.00000	9.53084			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.48372			101.46085			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.93064		100.00000	12.87828			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.94950			101.91846			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.62229		100.00000	16.55499			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.79280		100.00000	11.76423			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.74903			99.73110			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.49558			99.47756			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
TSP170	On 09/07/2015	Spot Bond	0.00000	98.95734			98.93872			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.72003			98.70175			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.44961			98.43116			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	98.16951			98.15083			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.90134			97.88261			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	102.23901			102.20041			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	101.06820			101.03005			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.84523			96.82645			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.36935			96.35083			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	96.03756			96.01869			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.36406			95.34567			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.14587			95.12762			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.78663			94.76801			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.45835			94.43950			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.07669			94.05746			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.30691			99.29040			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	93.80752			93.78829			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.90090		100.00000	15.86109			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	101.88164			101.86301			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	101.67808			101.66003			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	101.63836			101.62055			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.38178			101.36384			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.92717			100.90934			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.95835			100.94059			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
TWC091	On 14/05/2015	Spot Bond	0.00000		100.54356			100.52603			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.55273			100.53490			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.51707			100.49924			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.48141			100.46358			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.43833			100.42128			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.42792			100.41009			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.37495			100.35710			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.05507	100.00000	77.77952			0.00	20,000,000,000	10,000,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.52945			101.50959			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.57587			100.55601			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.40288			101.38466			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.52899			100.51075			0	0.00
UG21	On 02/03/2021	Spot Bond	9.03000		109.50940	8.98000	109.71599			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.43976	100.00000	8.42287			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.24452	100.00000	8.22802			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.11473			102.09515			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.05942	100.00000	78.95507			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		76.35983	100.00000	76.20042			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.95119			100.93137			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.95116			100.93205			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.12229			100.02092			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.12252			100.02112			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	
VKE04	On 28/03/2016	Spot Bond	0.00000		100.92243			100.90221			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.94692			100.92615			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.12043			100.10224			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.12643			100.10580			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.92295		100.00000	7.90709			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.72771		100.00000	7.71224			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.90500		111.23378		6.86500	111.25439			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000		241.35361		1.17000	241.08170			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.37500		104.24510		6.33000	104.22886			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51500		106.90523		7.46500	106.97822			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.83000		108.13085		7.78000	108.28269			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.13000		107.68446		8.08500	107.84812			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.23000		107.75265		8.18000	107.96859			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00500		99.23269		5.96000	99.22231			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500		97.49523		5.89000	97.49840			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500		99.21649		5.96000	99.20624			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.22000		73.30805		7.17000	73.44904			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		69.65649		100.00000	69.52381			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.13619		100.00000	39.06194			0.00	0	0.00
Total for j-Bonds :											0.00	15,381,664,243	176,523,061,803.00
Grand Total:											0.00	15,381,727,440	176,527,125,708.00