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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2015

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 15/05/2015	Any day expiry		11.80500	11.80500		11.87790	11.87790		12.60	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.80500	11.80500		11.88180	11.88180		11.70	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	6.76680	0.00677		19.84170	0.01984	6.767	14.63	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	4.37970	0.00438		13.64900	0.01365	4.380	15.19	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.80300	11.80300		11.88580	11.88580		12.53	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		11.81500	11.81500		11.89780	11.89780		12.82	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	59.12400	0.05912		95.82860	0.09583	59.124	13.69	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	8.68630	0.00869		18.82870	0.01883	8.686	15.85	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.81690	11.81690		11.89980	11.89980		13.15	0	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.59640	0.00060		0.56400	0.00056	0.596	18.42	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	1.05960	0.00106		0.92300	0.00092	1.060	17.16	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	2.68320	0.00268		2.06930	0.00207	2.683	15.26	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	82.86390	0.08286		127.16720	0.12717	82.864	13.43	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	21.44200	0.02144		39.79740	0.03980	21.442	15.12	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.10100	0.00010		0.05480	0.00005	0.101	42.33	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.83080	11.83080		11.91370	11.91370		13.42	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	32.16830	0.03217		52.15370	0.05215	32.168	15.57	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.83270	11.83270		11.91570	11.91570		13.49	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
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	62.32390	0.06232	49.18750	0.04919	62.324	13.47	0.00	0	5,500.00	
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	21.54190	0.02154	36.07440	0.03607	21.542	16.29	0.00	0	5,500.00	
\$ / R	On 09/06/2015	Any day expiry			11.84260	11.84260	11.92560	11.92560		13.47	0.00	0	288.00	
\$ / R	On 12/06/2015	Foreign Exchange Future			11.84850	11.84850	11.93160	11.93160		13.61	0.00	93,635	958,539.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	2.14020	0.00214	1.83170	0.00183	2.140	15.67	0.00	0	22,850.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	2.32020	0.00232	1.98750	0.00199	2.320	15.58	0.00	0	10,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	2.83820	0.00284	2.43640	0.00244	2.838	15.36	0.00	0	9,100.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	5.84290	0.00584	5.03340	0.00503	5.843	14.57	0.00	0	22,320.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	6.32810	0.00633	5.45150	0.00545	6.328	14.49	0.00	0	55,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	28.02150	0.02802	22.59610	0.02260	28.022	13.42	0.00	0	51,500.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	418.78760	0.41879	492.79120	0.49279	418.788	13.47	0.00	0	1,600.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	403.15480	0.40315	476.46780	0.47647	403.155	13.48	0.00	0	3,940.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	54.65480	0.05465	44.86780	0.04487	54.655	13.48	0.00	0	1,750.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	329.31640	0.32932	398.65550	0.39866	329.316	13.52	0.00	0	500.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	295.30850	0.29531	362.33340	0.36233	295.308	13.53	0.00	0	800.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	96.80850	0.09681	80.73340	0.08073	96.809	13.53	0.00	0	110.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	148.25140	0.14825	125.21270	0.12521	148.251	13.58	0.00	0	15,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	157.47240	0.15747	133.25470	0.13325	157.472	13.59	0.00	5,000	1,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	148.62330	0.14862	0.00000	0.00000	148.623	13.95	0.00	10,000	10,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	124.87650	0.12488	168.13080	0.16813	124.876	14.26	0.00	0	11,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	276.37650	0.27638	236.53080	0.23653	276.377	14.26	0.00	0	34,600.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	290.25330	0.29025	249.09080	0.24909	290.253	14.34	0.00	0	7,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	112.90680	0.11291	153.54670	0.15355	112.907	14.43	0.00	0	10,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	89.76780	0.08977	124.82500	0.12482	89.768	14.82	0.00	0	15,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	85.27450	0.08527	119.15630	0.11916	85.275	14.90	0.00	0	2,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	57.87010	0.05787	83.78100	0.08378	57.870	15.55	0.00	0	1,600.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	44.65740	0.04466	66.11680	0.06612	44.657	15.98	0.00	0	125.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	686.33410	0.68633	620.57550	0.62058	686.334	16.47	0.00	0	300.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	34.83410	0.03483	52.17550	0.05218	34.834	16.47	0.00	0	31,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	30.24810	0.03025	45.71150	0.04571	30.248	16.78	0.00	0	1,750.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	27.56480	0.02756	41.88980	0.04189	27.565	16.99	0.00	0	125.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	25.72670	0.02573	39.25410	0.03925	25.727	17.15	0.00	0	9,100.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	11.56680	0.01157	18.34190	0.01834	11.567	19.10	0.00	0	15,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,163.06680	1.16307	1,086.74190	1.08674	1,163.067	19.10	0.00	0	501.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	6.05700	0.00606	11.83420	0.01183	6.057	19.55	0.00	0	22,850.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,406.98820	1.40699	1,329.53820	1.32954	1,406.988	19.59	0.00	0	201.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	5.48820	0.00549	11.13820	0.01114	5.488	19.59	0.00	0	110.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	2.70910	0.00271	7.38040	0.00738	2.709	19.81	0.00	0	22,320.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	2.36130	0.00236	6.84170	0.00684	2.361	19.86	0.00	0	51,500.00	
\$ / R	On 26/06/2015	Any day expiry			11.87660	11.87660	11.95980	11.95980		13.98	0.00	0	4,136.00	
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	6.07430	0.00607	5.02690	0.00503	6.074	14.50	0.00	0	300.00	
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	22.52610	0.02253	19.45390	0.01945	22.526	13.71	0.00	0	250.00	
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	72.04300	0.07204	97.23020	0.09723	72.043	16.14	0.00	0	250.00	
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.99430	0.00099	2.13910	0.00214	0.994	29.98	0.00	0	300.00	
\$ / R	On 30/06/2015	Any day expiry			11.88470	11.88470	11.96790	11.96790		13.96	0.00	0	7,712.00	
\$ / R	On 06/07/2015	Any day expiry			11.89690	11.89690	11.98010	11.98010		14.01	0.00	0	400.00	
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	110.35660	0.11036	141.83170	0.14183	110.357	15.73	0.00	0	5,500.00	
\$ / R	On 13/07/2015	Any day expiry			11.91100	11.91100	11.99430	11.99430		14.07	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		11.94340	11.94340		12.02670	12.02670		14.42	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	19.18770	0.01919	16.83760	0.01684	19.188	14.22	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	50.60890	0.05061	45.26630	0.04527	50.609	13.79	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	113.52250	0.11352	140.38430	0.14038	113.523	16.94	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	9.33510	0.00934	12.17730	0.01218	9.335	30.08	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.00290	12.00290		12.08640	12.08640		14.68	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	31.69870	0.03170	29.88630	0.02989	31.699	14.09	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	72.33920	0.07234	66.07360	0.06607	72.339	13.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	138.10280	0.13810	164.85370	0.16485	138.103	17.69	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	16.21460	0.01621	22.55370	0.02255	16.215	28.95	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.01130	12.01130		12.09490	12.09490		14.64	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.03240	12.03240		12.11620	12.11620		14.80	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.04080	12.04080		12.12470	12.12470		14.78	0.00	7,954	189,605.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	24.60680	0.02461	23.62900	0.02363	24.607	14.54	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,467.36520	1.46737	1,550.14980	1.55015	1,467.365	14.45	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	57.23440	0.05723	52.66770	0.05267	57.234	13.81	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,100.62720	1.10063	1,179.75690	1.17976	1,100.627	13.81	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	59.82720	0.05983	55.05690	0.05506	59.827	13.81	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	956.66700	0.95667	1,033.76990	1.03377	956.667	13.73	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	91.26780	0.09127	84.05480	0.08405	91.268	13.72	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	109.06460	0.10906	100.48710	0.10049	109.065	13.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	163.59310	0.16359	148.35700	0.14836	163.593	13.70	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	177.57180	0.17757	161.36470	0.16136	177.572	13.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	199.86650	0.19987	182.16390	0.18216	199.867	13.90	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	640.66650	0.64067	706.86390	0.70686	640.667	13.90	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	207.65430	0.20765	189.44170	0.18944	207.654	13.94	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	285.66520	0.28567	262.69570	0.26270	285.665	14.29	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	388.61580	0.38862	360.13120	0.36013	388.616	14.69	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	429.41580	0.42942	484.83120	0.48483	429.416	14.69	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	411.96540	0.41197	0.00000	0.00000	411.965	14.76	0.00	1,139	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	395.94770	0.39595	448.33300	0.44833	395.948	14.87	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	377.11640	0.37712	427.55240	0.42755	377.116	15.02	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	352.29240	0.35229	400.75010	0.40075	352.292	15.22	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	342.17880	0.34218	389.80400	0.38980	342.179	15.31	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	263.99670	0.26400	304.54130	0.30454	263.997	16.10	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	200.22500	0.20023	233.73600	0.23374	200.225	17.01	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	159.75430	0.15975	188.28850	0.18829	159.754	17.82	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	158.40980	0.15841	186.77130	0.18677	158.410	17.85	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	154.46280	0.15446	182.30880	0.18231	154.463	17.94	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	120.98420	0.12098	144.25930	0.14426	120.984	18.86	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	77.94880	0.07795	94.44480	0.09444	77.949	20.69	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	64.20330	0.06420	78.29900	0.07830	64.203	21.60	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	57.43000	0.05743	68.80970	0.06881	57.430	22.75	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.07040	12.07040		12.15440	12.15440		14.78	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	44.10240	0.04410	42.68370	0.04268	44.102	13.94	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	89.90900	0.08991	83.14610	0.08315	89.909	13.70	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	142.87520	0.14288	133.09900	0.13310	142.875	13.60	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	158.49220	0.15849	186.11760	0.18612	158.492	18.36	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	95.02930	0.09503	113.88470	0.11388	95.029	20.49	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	25.00260	0.02500	33.72860	0.03373	25.003	27.99	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.07460	12.07460	12.15870	12.15870		14.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.13360	12.13360	12.21820	12.21820		15.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	56.20240	0.05620	54.61190	0.05461	56.202	13.93	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	103.96710	0.10397	97.14290	0.09714	103.967	13.61	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	175.96940	0.17597	204.97470	0.20497	175.969	18.99	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	37.88590	0.03789	48.74630	0.04875	37.886	27.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.19310	12.19310	12.27810	12.27810		15.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	64.86800	0.06487	65.24270	0.06524	64.868	13.82	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	113.48300	0.11348	108.50310	0.10850	113.483	13.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	188.55440	0.18855	219.15290	0.21915	188.554	19.53	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	39.85990	0.03986	54.19630	0.05420	39.860	27.07	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.22120	12.22120	12.30640	12.30640		15.05	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.22770	12.22770	12.31300	12.31300		15.18	0.00	35	88,299.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	85.34430	0.08534	86.04680	0.08605	85.344	13.49	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,363.04430	1.36304	1,449.04680	1.44905	1,363.044	13.49	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,319.14200	1.31914	1,404.66250	1.40466	1,319.142	13.40	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,155.86460	1.15586	1,238.70910	1.23871	1,155.865	13.40	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,005.75000	1.00575	1,084.83960	1.08484	1,005.750	13.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	243.23900	0.24324	231.94350	0.23194	243.239	13.61	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	301.38390	0.30138	283.09790	0.28310	301.384	13.89	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	324.84890	0.32485	305.49330	0.30549	324.849	14.02	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	374.46930	0.37447	352.95490	0.35295	374.469	14.27	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	427.56040	0.42756	403.87130	0.40387	427.560	14.53	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	611.66640	0.61167	671.09590	0.67110	611.666	14.79	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	591.05820	0.59106	649.40370	0.64940	591.058	14.92	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	341.38580	0.34139	384.85390	0.38485	341.386	17.18	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	321.65370	0.32165	363.74040	0.36374	321.654	17.44	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	303.42300	0.30342	344.19120	0.34419	303.423	17.71	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	265.11250	0.26511	302.95120	0.30295	265.113	18.35	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	256.60160	0.25660	293.76060	0.29376	256.602	18.51	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	164.01120	0.16401	192.96260	0.19296	164.011	20.65	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	139.27940	0.13928	163.40050	0.16340	139.279	22.09	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	137.46530	0.13747	161.64130	0.16164	137.465	22.66	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	137.09160	0.13709	161.28330	0.16128	137.092	22.79	0.00	0	66,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	131.84510	0.13185	156.99140	0.15699	131.845	26.34	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.24940	12.24940	12.33470	12.33470		15.13	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	70.54940	0.07055	73.89190	0.07389	70.549	13.65	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	119.15300	0.11915	118.99870	0.11900	119.153	13.29	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	195.38540	0.19539	228.11500	0.22811	195.385	20.00	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	42.66340	0.04266	57.15660	0.05716	42.663	26.80	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.36410	12.36410	12.45020	12.45020		15.23	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	255.71180	0.25571	253.80840	0.25381	255.712	13.44	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	199.85080	0.19985	230.39630	0.23040	199.851	23.48	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.42660	12.42660	12.51340	12.51340		15.42	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.43340	12.43340	12.52020	12.52020		15.41	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	119.86340	0.11986	134.11390	0.13411	119.863	13.09	0.00	0	1,500.00

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	11.80	Put	339.43730		0.33944		333.10400	0.33310	339.437	13.68		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	351.94690		0.35195		344.96310	0.34496	351.947	13.72		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	390.31210		0.39031		377.78600	0.37779	390.312	13.91		0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	410.86710		0.41087		394.85450	0.39485	410.867	14.02		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	497.98290		0.49798		478.79460	0.47879	497.983	14.47		0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	347.13280		0.34713		394.10190	0.39410	347.133	18.94		0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	299.83500		0.29983		343.50270	0.34350	299.835	19.75		0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	270.49700		0.27050		311.94540	0.31195	270.497	20.37		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	228.56080		0.22856		259.67160	0.25967	228.561	24.33		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	196.57500		0.19657		249.30680	0.24931	196.575	26.11		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	28.72940		0.02873		43.51820	0.04352	28.729	26.11		0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.62620		12.62620		12.71400	12.71400		15.66		0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.63460		12.63460		12.72240	12.72240		15.77		0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.83210		12.83210		12.92140	12.92140		16.19		0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.84050		12.84050		12.92980	12.92980		16.19		0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.02110		13.02110		13.11180	13.11180		16.38		0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.03160		13.03160		13.12240	13.12240		16.47		0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.84850		11.84850		11.93160	11.93160		13.61		67	720.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.04080		12.04080		12.12470	12.12470		14.78		18	203.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.22770		12.22770		12.31300	12.31300		15.18		0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.43340		12.43340		12.52020	12.52020		15.41		0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66580		18.66580		18.75680	18.75680		11.95		3,420	25,804.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	6.10820		0.00611		9.40940	0.00941	6.108	16.21		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	15.00750		0.01501		35.99780	0.03600	15.008	14.53		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.95520		18.95520		19.04680	19.04680		13.44		20	1,481.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	203.10400		0.20310		195.62870	0.19563	203.104	12.97		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	250.41770		0.25042		241.51870	0.24152	250.418	13.05		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	373.99100		0.37399		361.08260	0.36108	373.991	13.22		0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	188.85050		0.18885		227.00930	0.22701	188.850	15.53		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.23950		19.23950		19.33280	19.33280		13.81		0	8,264.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	235.68880		0.23569		222.87000	0.22287	235.689	12.86		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	472.17610		0.47218		525.26040	0.52526	472.176	15.28		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	385.47470		0.38547		433.29040	0.43329	385.475	15.90		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.55600		19.55600		19.65280	19.65280		14.04		0	35.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09944		0.09944		0.10017	0.10017		11.56		2,286	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10118		0.10118		0.10193	0.10193		13.29		0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10292		0.10292		0.10368	0.10368		14.61		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.45310		13.45310		13.51460	13.51460		12.10		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	4.02140		0.00402		6.51070	0.00651	4.021	15.45		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.47890		13.47890		13.54080	13.54080		12.53		357	158,257.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	2.24460		0.00224		1.78820	0.00179	2.245	15.02		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	10.17080		0.01017		8.01140	0.00801	10.171	13.59		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	153.29640		0.15330		135.45180	0.13545	153.296	12.58		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	88.81930		0.08882		113.98490	0.11398	88.819	13.39		0	35,000.00

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	14.20	Call	28.37990		0.02838		40.03360	0.04003	28.380	14.68	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	1.52730		0.00153		2.23870	0.00224	1.527	18.49	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.71610		13.71610		13.77880	13.77880		13.25	0.00	973	24,165.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	76.00120		0.07600		74.54270	0.07454	76.001	12.79	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	109.46360		0.10946		106.39940	0.10640	109.464	12.61	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	824.41490		0.82441		881.25490	0.88125	824.415	12.56	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	135.91810		0.13592		159.98230	0.15998	135.918	16.02	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.94990		13.94990		14.01420	14.01420		13.64	0.00	55	10,535.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	179.86840		0.17987		179.19160	0.17919	179.868	12.41	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	547.53850		0.54754		532.86560	0.53287	547.538	13.55	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	132.75770		0.13276		159.58620	0.15959	132.758	19.01	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.21350		14.21350		14.28080	14.28080		13.91	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.75170		14.75170		14.82430	14.82430		14.92	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			461.79100		461.79100		460.53600	460.53600			0.00	0	124.00
AL37	On 05/11/2015	Index Future			469.45700		469.45700		468.19300	468.19300			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			546.64100		546.64100		543.70000	543.70000			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			555.71600		555.71600		552.74000	552.74000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.89800		498.89800		496.00900	496.00900			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			507.18000		507.18000		504.25500	504.25500			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			515.83000		515.83000		512.85100	512.85100			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56910		9.56910		9.65530	9.65530		10.67	0.00	0	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.43670		0.00044		0.07860	0.00008	0.437	17.04	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.34060		0.00134		0.36790	0.00037	1.341	15.40	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	4.81630		0.00482		3.49110	0.00349	4.816	12.23	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	430.90920		0.43091		513.94860	0.51395	430.909	11.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	153.38740		0.15339		220.73600	0.22074	153.387	10.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	82.62200		0.08262		130.14720	0.13015	82.622	10.99	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.67230		9.67230		9.75850	9.75850		12.23	0.00	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.77880		9.77880		9.86590	9.86590		13.45	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.89860		9.89860		9.98780	9.98780		13.27	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.90160		9.90160		9.95910	9.95910		11.31	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.04820		10.04820		10.10580	10.10580		11.81	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.95760		12.95760		13.01380	13.01380		12.71	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.22150		13.22150		13.27760	13.27760		14.02	0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.90670		1.90670		1.92020	1.92020		12.89	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92590		1.92590		1.93940	1.93940		14.16	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.80940		1.80940		1.81780	1.81780		12.95	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84270		1.84270		1.85130	1.85130		12.26	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	127.28095		127.28095		127.27006	127.27006			0	0.00
EL28	On 05/11/2015	Bond Future	127.83382		127.83382		127.82601	127.82601			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 06/08/2015	Bond Future	9.67159		84.65616		9.76532	83.97911			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.75254		82.26011		9.84891	81.57410			0	0.00
ES33	On 04/02/2016	Bond Future	9.83392		83.66423		9.93352	82.96568			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	495.18500		495.18500		492.55200	492.55200			0	452.00
GOVI	On 05/11/2015	GOVI	503.40500		503.40500		500.74100	500.74100			0	27.00
GOVI	On 04/02/2016	GOVI	511.99100		511.99100		509.27700	509.27700			0	0.00
I2025	On 06/08/2015	Bond Future	122.79693		122.79693		122.78803	122.78803			0	16.00
I2025	On 05/11/2015	Bond Future	124.81518		124.81518		124.80943	124.80943			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	131.06229		131.06229		131.05197	131.05197			0	3,345.00
I2038	On 05/11/2015	Bond Future	133.21636		133.21636		133.20954	133.20954			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	132.69489		132.69489		132.98165	132.98165			0	6,022.00
I2046	On 05/11/2015	Bond Future	133.47739		133.47739		133.77246	133.77246			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	141.92026		141.92026		141.20406	141.20406			5	3,773.00
I2050	On 05/11/2015	Bond Future	144.25248		144.25248		143.52853	143.52853			0	0.00
I2050	On 31/12/2050	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	
IGOV	On 06/08/2015			Index Future	234.05500	234.05500		233.92200	233.92200			0.00	0	1,080.00
IGOV	On 05/11/2015			Index Future	237.94000	237.94000		237.81100	237.81100			0.00	0	17.00
IGOV	On 04/02/2016			Index Future	241.99900	241.99900		241.86500	241.86500			0.00	0	0.00
ILBI	On 06/08/2015			Index Future	634.42000	634.42000		634.06700	634.06700			0.00	0	159.00
ILBI	On 05/11/2015			Index Future	644.93300	644.93300		644.57800	644.57800			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015			Jibar Tradeable Future	6.16000	93.84000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	6.24000	93.76000		6.23000	93.77000			0.00	0	7,500.00
JIBAR FUTURE	On 15/07/2015			Jibar Tradeable Future	6.28000	93.72000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015			Jibar Tradeable Future	6.41000	93.59000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015			Jibar Tradeable Future	6.45000	93.55000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015			Jibar Tradeable Future	6.59000	93.41000		6.58000	93.42000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015			Jibar Tradeable Future	6.77000	93.23000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016			Jibar Tradeable Future	7.00000	93.00000		6.99000	93.01000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016			Jibar Tradeable Future	7.20000	92.80000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016			Jibar Tradeable Future	7.40000	92.60000		7.39000	92.61000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016			Jibar Tradeable Future	7.54000	92.46000		7.53000	92.47000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017			Jibar Tradeable Future	7.68000	92.32000		7.67000	92.33000			0.00	0	0.00
KES / R	On 12/06/2015			Foreign Exchange Future	0.12280	0.12280		0.12300	0.12300			0.00	0	10.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.12240	0.12240		0.12260	0.12260			0.00	0	0.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.12210	0.12210		0.12230	0.12230			0.00	0	1,870.00
NGN / R	On 12/06/2015			Foreign Exchange Future	0.05920	0.05920		0.05950	0.05950			0.00	12,000	37,800.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.05660	0.05660		0.05690	0.05690			0.00	6,000	12,000.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.05530	0.05530		0.05560	0.05560			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015			Foreign Exchange Future	8.88670	8.88670		8.90280	8.90280		10.29	0.00	0	0.00
NZ\$ / R	On 14/09/2015			Foreign Exchange Future	8.94800	8.94800		8.96310	8.96310		10.79	0.00	0	500.00
NZ\$ / R	On 11/12/2015			Foreign Exchange Future	9.01910	9.01910		9.03480	9.03480		11.97	0.00	0	0.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.13760	1.13760		1.13490	1.13490			0.00	0	1,095.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.13910	1.13910		1.13640	1.13640			0.00	0	25,043.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.14080	1.14080		1.13820	1.13820			0.00	0	0.00
R186	On 06/08/2015			Bond Future	8.08092	119.23263		8.16962	118.50712		9.51	0.00	207	40,753.00
R186	On 06/08/2015	7.65	Call	Bond Future	811.34000	0.81134		0.00000	0.00000	811.340	9.29	0.00	75	75.00
R186	On 06/08/2015	7.75	Call	Bond Future	1,048.47000	1.04847		849.27000	0.84927	1,048.470	9.33	0.00	0	1,000.00
R186	On 06/08/2015	8.05	Call	Bond Future	2,030.99000	2.03099		0.00000	0.00000	2,030.990	9.44	0.00	75	75.00
R186	On 06/08/2015	8.45	Put	Bond Future	997.79000	0.99779		1,232.28000	1.23228	997.790	9.63	0.00	0	4,229.00
R186	On 06/08/2015	8.46	Put	Bond Future	975.37000	0.97537		0.00000	0.00000	975.370	9.64	0.00	75	75.00
R186	On 06/08/2015	8.50	Put	Bond Future	889.70000	0.88970		1,105.81000	1.10581	889.700	9.66	0.00	0	5,229.00
R186	On 06/08/2015	8.55	Put	Bond Future	791.65000	0.79165		990.22000	0.99022	791.650	9.69	0.00	0	4,229.00
R186	On 06/08/2015	8.90	Put	Bond Future	326.64000	0.32664		427.60000	0.42760	326.640	9.92	0.00	0	5,350.00
R186	On 05/11/2015			Bond Future	8.12865	121.19289		8.22023	120.45862		9.39	0.00	0	500.00
R186	On 05/11/2015	8.22	Put	Bond Future	2,751.02000	2.75102		3,103.83000	3.10383	2,751.020	9.30	0.00	0	1,090.00
R186	On 05/11/2015	8.25	Put	Bond Future	2,642.12000	2.64212		2,985.94000	2.98594	2,642.120	9.31	0.00	0	8,690.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 05/11/2015	Bond Future	8.35	Put	2,301.57000		2.30157		2,615.81000	2.61581	2,301.570	9.34	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,995.09000		1.99509		2,280.58000	2.28058	1,995.090	9.37	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	846.55000		0.84655		998.90000	0.99890	846.550	9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.17262		117.96253		8.26782	117.21440		9.19	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.20199		120.10765		8.30040	119.34896		9.19	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 06/08/2015	Bond Future			292.65940		292.65940		291.80150	291.80150			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			297.46890		297.46890		296.60463	296.60463			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 06/08/2015	Bond Future			243.53259		243.53259		244.21910	244.21910			0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			247.53465		247.53465		248.23883	248.23883			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 06/08/2015	Bond Future			7.87473		102.76792		7.94842	102.35720		7.22	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	60.98000		0.06098		81.45000	0.08145	60.980	7.71	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.92734		100.53290		8.00388	100.11806		7.42	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.97811		102.24866		8.05851	101.82562		7.11	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 06/08/2015	Bond Future			7.04847		105.65204		7.13363	105.48666		2.37	0.00	264	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	65.49000		0.06549		87.18000	0.08718	65.490	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.09374		103.22223		7.18964	103.05685		2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.12889		104.98405		7.24174	104.81473		1.54	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 06/08/2015	Bond Future			8.52006		95.97733		8.60843	95.27590			0.00	0	8,573.00
R2030	On 05/11/2015	Bond Future			8.57073		97.55613		8.66150	96.84576			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 06/08/2015	Bond Future			8.61141		99.83894		8.69958	99.08892			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.66357		97.32450		8.75409	96.56471			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.71294		98.98589		8.80635	98.21205			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.72103		98.14277		8.81427	97.26583			0.00	0	33,089.00
R2037	On 05/11/2015	Bond Future			8.76952		99.75728		8.86507	98.86854			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.81662		97.20259		8.91503	96.29762			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.31851		103.11888		7.39512	102.89182		3.60	0.00	60	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	33.75000		0.03375		46.20000	0.04620	33.750	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.37036		104.81410		7.45289	104.58605		3.42	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	
R204	On 04/02/2016	Bond Future			7.41403		102.56561		7.50508	102.33256		2.94	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.78321		99.93425		8.87635	98.97624			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.82968		101.57827		8.92505	100.60718			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.87482		98.92937		8.97292	97.94070			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.76853		103.71610		8.86152	102.73075			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.81607		100.99044		8.91132	99.99147			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.86270		102.71408		8.96069	101.69702			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.54654		99.44500		7.62727	99.14853		4.78	0.00	0	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	749.59000		0.74959		629.51000	0.62951	749.590	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.59869		101.08031		7.68419	100.78163			0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	990.37000		0.99037		870.32000	0.87032	990.370	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,101.44000		1.10144		972.31000	0.97231	1,101.440	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.64707		99.16332		7.73921	98.85846			0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	854.45000		0.85445		750.26000	0.75026	854.450	4.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,173.94000		1.17394		1,043.99000	1.04399	1,173.940	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.67095		100.96649		7.76944	100.65865			0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,492.43000		1.49243		1,353.07000	1.35307	1,492.430	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.68095		98.26532		7.75008	97.96241		5.87	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	46.65000		0.04665		61.72000	0.06172	46.650	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.73279		96.48049		7.80516	96.17515			0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	489.20000		0.48920		560.44000	0.56044	489.200	6.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.77964		98.12721		7.85649	97.81561		5.48	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 06/08/2015	Bond Future			8.65942		79.29008		8.75238	78.56612		14.49	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	122.19000		0.12219		166.91000	0.16691	122.190	15.28	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.70563		77.44529		8.80080	76.71150			0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.74921		78.76727		8.84705	78.02010		15.02	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R210	On 06/08/2015	Bond Future	181.76852		181.76852		181.75499	181.75499			0	1,184.00
R210	On 05/11/2015	Bond Future	182.63632		182.63632		182.62735	182.62735			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future	133.00360		133.00360		132.88505	132.88505			0	1,120.00
R211	On 05/11/2015	Bond Future	135.18979		135.18979		135.07278	135.07278			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	140.19465		140.19465		140.01125	140.01125			0	1,113.00
R212	On 05/11/2015	Bond Future	142.49905		142.49905		142.31633	142.31633			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.55891		89.86510		8.64701	89.19057		12.42	540	18,397.00
R213	On 05/11/2015	Bond Future	8.61070		87.79774		8.70111	87.11445		12.90	0	0.00
R213	On 04/02/2016	Bond Future	8.66149		89.29616		8.75481	88.60024		12.77	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.70203		80.47371		8.79492	79.70767		15.23	250	20,751.00
R214	On 05/11/2015	Bond Future	8.74800		78.50523		8.84307	77.72861		15.84	0	0.00
R214	On 04/02/2016	Bond Future	8.79296		79.84501		8.89068	79.05437		15.81	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,217.27000		21,217.27000		21,343.72000	21,343.72000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.52350		4.52350		4.50330	4.50330		12.87	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.48130		4.48130		4.46160	4.46160		11.97	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61560		1.61560		1.61110	1.61110			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57210		1.57210		1.56820	1.56820			0	90.00

Total for Derivatives : 0.00 144,510 4067934.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.91499			100.89711			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.14410			101.12385			0	0.00
AA05	On 22/03/2019	Spot Bond	8.70500		103.25199		8.77500	103.00105			0	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond	0.00000	100.71257			100.69182			0	0.00
AA07	On 15/04/2021	Spot Bond	9.08000	102.70881		9.14500	102.38864			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	108.12300		10.00000	108.09500			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.89162			99.87095			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	98.62692			98.60621			20,000,000	10,000,000.00
AB013	On 21/11/2018	Spot Bond	9.29000	97.03518		9.36000	96.80928			633,333,400	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.41552		100.00000	9.38725			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	99.97171		10.84000	99.94257			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.82555		100.00000	10.80412			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.78671			100.76433			0	0.00
AB09	On 03/05/2017	Spot Bond	8.56000	103.47764		8.63500	103.31879			960,000,000	1,320,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	109.23500		10.00000	109.20600			0	0.00
ABCP13	On 07/12/2023	Spot Bond	1.99000	281.44715		2.03000	280.59378			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.63824			101.61954			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.53815			101.51783			0	2,400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.36398			101.34278			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.39815			101.37640			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.87245			98.85366			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.38034			100.36090			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.29744			100.27808			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.10311		100.00000	1.56250			14,500,000,000	68,900,000,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.10565		100.00000	0.27809			0	3,200,000,000.00
ABN05	On 18/04/2021	Spot Bond	1.73000	175.52036		1.77000	175.09580			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	165.13580		2.76000	165.08982			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
ABN09	On 27/06/2023	Spot Bond	2.17000	175.77079		2.17000	175.72470			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.35578		1.82000	185.30897			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.95625	81.33482		8.03125	81.16535			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.95625	81.33482		8.03125	81.16535			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	99.27000			99.25000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.24315			101.22177			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	98.41000			98.40000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	97.46000			97.45000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	96.96000			96.95000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	95.55000			95.53000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	95.84000			95.83000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.83077			100.81073			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.73312			100.71300			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	94.46000			94.45000			0	0.00
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			93.73000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	93.46000			93.45000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	93.19000			93.18000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.05069			101.03059			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.87500	104.40972		6.92500	104.37371			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.72194			100.70024			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	91.45000			91.44000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	91.25000			91.24000			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
ABN61	On 31/01/2025	Spot Bond	2.31000		112.48455		2.31000	112.45458			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.21000		165.23278		2.21000	165.18930			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.12000		223.49459		2.10000	224.06332			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		89.92000			89.92000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.42000		92.59520		9.49000	92.21495			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		101.93000			101.92000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		71.66000			71.64000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.10126			102.08087			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.47000			97.46000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			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		110.27689		9.63000	110.24839			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.05000			101.04000			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	9.42500		111.76363		9.51000	111.11530			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.78500		91.71413		8.85000	91.41663			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.71000			100.38000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.21000			110.38000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond	9.52000	111.07106		9.60500	110.42819		0.00		0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	91.62000			91.61000		0.00		0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	101.51359			101.49215		0.00		0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.41411			100.39212		0.00		0	0.00
ABS10	On 17/03/2018	Spot Bond	8.11000	106.06475		8.18500	105.85034		0.00		436,000,000	1,628,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.79000	103.90785		8.85500	103.58447		0.00		0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.04500	100.97097		9.26000	100.09844		0.00		0	62,400,000,000.00
ABS13	On 14/05/2022	Spot Bond	9.49000	101.05796		9.68000	100.07778		0.00		0	69,100,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.85500	101.18572		8.93000	100.86739		0.00		0	4,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.62000	96.04652		9.70500	95.46790		0.00		0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.48000	103.07677		7.51500	103.02807		0.00		0	0.00
ABS12	On 07/12/2023	Spot Bond	1.80000	285.19220		1.84000	284.32675		0.00		0	0.00
ABS13	On 31/01/2017	Spot Bond	1.09000	131.55450		1.14000	131.41479		0.00		0	0.00
ABS14	On 31/01/2022	Spot Bond	1.82000	135.78283		1.84000	135.58336		0.00		0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00640		100.00000	0.00638		0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	92.05712		100.00000	91.83149		0.00		0	0.00
ACL028	On 15/09/2015	Spot Bond	11.03500	103.04282		11.08500	102.99641		0.00		0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	99.97380			99.94771		0.00		0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.93555		100.00000	9.91148		0.00		0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	99.97312			99.94636		0.00		0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	99.96346			99.92726		0.00		0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	59.22051		100.00000	59.07705		0.00		0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	99.97448			99.94906		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
ACL047	On 22/10/2018	Spot Bond	11.00000		69.92946		11.00000	69.90946			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.90113		100.00000	37.80931			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		101.43334			101.40983			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.56860			101.54279			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.37302			101.35052			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.41378			101.39060			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.43171			101.40823			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.56370			102.53947			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.56370			102.53947			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.57814			102.55377			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.57814			102.55377			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.54927			102.52519			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.98819			95.96953			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.19260			101.17090			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.38935			101.36659			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.42986			101.40641			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		101.44611			101.42238			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		101.41352			101.39034			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		101.34042			101.31848			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.25500		104.38296		9.33000	104.07496			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
ACL118		On 26/01/2021	Spot Bond	0.00000	100.48481			100.46180			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.09769			101.07402			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	90.17106			90.15100			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	180.25191			181.64505			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	180.28207			181.67490			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.37293			101.35043			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.30429			102.28097			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.73485			101.71322			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.30294			102.27964			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.54013			102.51615			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.93369			102.91034			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.23500		10.00000	109.20600			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.65048			101.62732			0	4,518,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.36342			102.34320			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.37784			101.35526			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.26564			102.24450			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.34870			101.32662			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.29158			101.27047			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.63998		10.23000	101.61243			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.26209			101.24147			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.73490			117.08120			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.36500	105.47192		9.43500	105.21009			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	
ACL168		On 20/06/2017	Spot Bond	0.00000	101.34373		101.32174			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.65116	1.75000	117.62164			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.24575		101.22541			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.31323		101.29099			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.35370		101.33077			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.27273		101.25118			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.38151		101.36152			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.11294		101.08951			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.72668		102.70606			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.25815		101.23685			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.21960		102.19798			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.34560		101.32282			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.31511		101.29360			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.38426		101.36157			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.40545		101.38240			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.41924		101.40055			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.63273		101.61385			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.41042		101.38730			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.41042		101.38730			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.48310		101.45795			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.32133		101.29894			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.49050		101.46602			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.08401		103.06124			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.48310		101.45795			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
ACL200	On 21/11/2016	Spot Bond	0.00000		98.12637			98.10696			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		101.43815			101.41456			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		101.41843			101.39439			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		131.48942			132.53109			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		132.43034			134.42186			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.24032			101.21933			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.22898			101.20817			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		99.98191			99.96388			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		101.25977			101.23844			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.34657			100.32550			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.31323			101.29099			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.24194			101.22092			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.24032			101.21933			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.35827			101.33603			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.18138			100.15828			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.65762			101.63443			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.43811			100.41496			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.42559			100.40312			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		99.81957			99.79690			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		103.47564			103.45555			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		32.84757	100.00000		32.76800			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.88024	100.00000		14.84420			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		99.95906			99.93860			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	
AHF1B1	On 21/11/2014	Spot Bond	0.00000		99.95495						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		99.95222						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.61010			100.58918			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.66890			100.64594			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.74718			100.72151			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.58158			100.56127			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.89500		99.39929		7.97000	99.31362			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.74449			100.71849			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.86343			100.83327			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.23270		100.00000	39.09959			0.00	0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.09462		100.00000	10.06036			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.88500		100.52351		8.95500	100.27833			0.00	0	3,390,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.52000		112.44893		9.60500	111.91912			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.35000		104.77459		7.38500	104.72631			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.16000		100.29528		9.23000	104.45869			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.19666		100.00000	12.16967			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.90000		100.50439		9.98500	104.80462			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000		169.07387		2.46000	169.02825			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.58261			101.56093			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.42978			101.41104			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		95.54974		100.00000	95.30026			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.16334			101.14220			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.25130			101.22850			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000		101.18805			101.16884			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		99.74360			99.71520			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.15970			101.14008			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		101.29157			101.27046			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.48075			101.45247			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.82447			101.80745			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		93.51000			93.50000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.56828			101.55130			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		112.43845			112.38658			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.37000		242.92840		2.35000	243.51029			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		112.46101			112.40777			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		110.44551			112.51559			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.94920			99.92755			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.41329			108.36030			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.20280			111.16897			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		100.17481			100.15293			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.38500		215.38479		2.36500	215.92634			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
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	101.36407			101.34425			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	101.14510			101.12508			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.73797			100.71771			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.70550			100.68430			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.62087			100.59802			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.47962			100.45680			0	0.00
ASN060	On 02/05/2018	Spot Bond		0.00000	93.36903			93.27842			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.42603			100.40358			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.40323			98.40177			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.72602	100.00000	100.00000	36.64429			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.33259	100.00000	100.00000	18.28818			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.43832	100.00000	100.00000	18.39365			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.96254	100.00000	100.00000	17.91902			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.87360	100.00000	100.00000	31.77069			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.68996	100.00000	100.00000	43.58412			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.04798	100.00000	100.00000	18.00425			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.12906	100.00000	100.00000	30.04514			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.12408	100.00000	100.00000	42.00675			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	101.35804			101.33858			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.14302			101.12368			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.04768			101.02695			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
BAW11	On 01/10/2018	Spot Bond		8.93500	103.73403		9.00500	103.50630			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.28648			101.26609			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.54480			100.52519			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	101.66081			101.64047			0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.83168			101.81053			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.36000	105.17449		9.42500	104.87055			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.86500	103.19535		6.91500	103.15755			0	2,380,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	55.65166		100.00000	55.51536			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.61000	99.83722		9.67500	99.49466			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	103.47983			103.45754			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.71000	103.84147		8.78500	103.65687			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.92741	102.32906		10.92741	102.32906			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.89765	101.53048		10.89765	101.53048			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.92785	101.52960		10.92785	101.52960			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.46127			101.43172			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.96069	101.51758		10.96069	101.51758			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90522	101.15971		11.90522	101.15971			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.49445			101.46421			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.49445			101.46421			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.49452			101.46428			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.17741	101.26307		11.17741	101.26307			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.09190	101.59370		11.09190	101.59370			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.89765	101.53048		10.89765	101.53048			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
BAYA15	On 30/06/2016	Spot Bond	11.06072	101.69580		11.06072	101.69580			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27646	101.34631		10.27646	101.34631			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.42152			101.39279			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.28252			101.28252			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.28252			101.28252			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	11.48500	100.75055		11.56000	100.58063			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	11.41000	98.94093		11.48500	98.75893			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	101.29560			101.26948			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.24262		9.28000	101.21710			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.37882			101.35022			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.23500	101.36047		11.30500	101.17725			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.33949			101.31170			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.37227			101.34380			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.37227			101.34380			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.32374			101.29629			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.39468			101.36650			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.39468			101.36650			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.32636			101.29886			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
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.34863			101.32141			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.39478			101.36660			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.09647			101.07446			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	101.14238			101.11872			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.92741	102.68568		13.92741	102.68568			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.26321	102.01045		15.26321	102.01045			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.11188	101.54021		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.79678			101.75939			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.79678			101.75939			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.79678			101.75939			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.86181			101.82304			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.56859			101.53600			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	32.55209		100.00000	32.49033			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.07617		100.00000	21.02455			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.18168		100.00000	19.13470			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.84055		100.00000	11.81154			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.85381		100.00000	11.82509			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.31578		100.00000	14.28072			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	12.40438		100.00000	12.37400			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.55324			100.53367			0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.78099			100.76273			0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.82654			100.80719			0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.60947			100.59019			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
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.93367	100.00000	8.91204				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.93367	100.00000	8.91204				0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		99.45504	100.00000	99.18478				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		95.54974	100.00000	95.30026				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		84.88372	100.00000	84.68677				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.70000		183.42577	1.74000	183.13078				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.04000		161.85775	8.12500	160.12074				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04000		162.19578	8.12500	160.47202				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500		98.30280	8.51000	97.63284				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	7.83500		99.20556	7.90500	99.01051				0	100,800,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.25422		101.23496				0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.58733		100.56653				0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.15642		101.13638				0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.63648		100.61392				0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.67425		100.65033				0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.77955		100.75183				0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.09687	100.00000	35.01091				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		100.40042		100.37932				0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.40809		100.38659				0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.41064		100.38901				0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.44129		100.41803				0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.48209		100.45667				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
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.33080		100.00000	34.24672			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.33080		100.00000	34.24672			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		101.37680			101.35575			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.40294			101.38149			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21000		102.51477		8.28500	102.36665			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.48137			101.45867			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.62061			101.59569			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.55268		100.00000	24.49320			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.55268		100.00000	24.49320			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.07429			101.04951			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.00500		99.40913		11.08000	99.12049			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.35968			100.33375			0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.89500		99.78650		10.97000	99.49187			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.15877			102.13781			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.70550		100.00000	71.56947			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.77344			99.75429			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.67147			100.65166			0	0.00
BID06	On 30/06/2019	Spot Bond	8.54500		104.44614		8.61500	104.18202			0	2,261,200,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.00596			98.98852			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.62069			100.60221			0	80,000,000.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.80792			99.82538			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		99.96631			99.94943			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
BLG1A6	On 21/11/2032	Spot Bond	0.00000	99.96039			99.94067			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	99.96333			99.94500			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	99.96152			99.94230			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	99.95824			99.93736			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	99.94455			99.91685			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	99.92470			99.88793			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.23973			101.22176			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	93.85777		100.00000	93.62135			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.50893			100.48478			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.52317			100.49834			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.05639			97.03727			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.43156			96.41268			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.92549			98.90696			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.96511			99.94767			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.59825			99.58079			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.89549			99.87808			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	99.84300			99.82555			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	99.58060			99.56313			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.14148			99.12395			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.15949			99.14197			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.00187			98.98436			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	98.89650			98.87898			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
BTC040	On 27/07/2015	Spot Bond	0.00000		98.79344			98.77596			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		98.78410			98.76673			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		99.77321			99.79065			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		99.77156			99.78913			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000		98.79474			98.73735			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		40.55275		100.00000	40.45344			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.16341			101.14182			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.20649			101.18407			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.31252			101.29135			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		99.99976			99.97963			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		15.96009		100.00000	15.89772			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.41000		106.87450		9.48500	106.74355			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		104.91932			104.89374			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.46000		102.23510		8.53500	102.14280			9,000,000,000	6,448,800,000.00
CBL12	On 06/09/2018	Spot Bond	12.43500		99.29143		12.50500	99.07742			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.50369			97.47517			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.73500		99.95547		12.80500	99.72397			0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.86000		101.06589		8.93500	100.90654			3,000,000,000	1,700,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		96.54059			96.51457			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.73500		97.17004		12.80500	96.91966			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.63536			100.61519			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.41497			95.39004			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
CBL21	On 06/05/2016	Spot Bond	0.00000		100.08790			100.06618			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.41000		93.03152		10.47500	92.77032			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.94500		119.41779		10.03000	118.87807			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.94500		114.85198		10.03000	114.28985			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.87000		109.93758		9.95500	109.35496			200,000,000	100,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.22527			102.19429			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.61000		102.01843		11.68500	101.92695			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.54412			101.51524			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.93566			101.82350			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23460		10.00000	109.20610			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.16439			101.13695			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.49077			101.46498			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.67574			100.64879			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.06238		100.00000	9.03377			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.18604			101.14208			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.89998			101.87623			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.19606			101.17199			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.24221			101.21718			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.29541			101.26929			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000		99.96444			99.92919			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.96482			99.92995			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.96281			99.92597			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.37304			101.35055			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.81095			101.79160			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.83141	10.11000		103.80313			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.89520			100.87422			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.80149	2.76000		121.76754			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		121.73016	3.14000		121.69503			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.77301	8.25000		101.75066			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.52000		125.37343	2.54000		125.19672			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.15745	2.40000		121.12500			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.91691			101.88519			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.42000		100.86291	8.45500		100.79431			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.62107			100.59937			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.63737			100.61550			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.47000		100.90280	8.50500		100.83380			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.47000		100.90280	8.50500		100.83380			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.52000		104.05881	8.55500		103.98471			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.40566			101.38261			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.54583			101.52041			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500	10.00000		109.20600			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
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.02028			100.07645			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		99.87557			99.85473			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.14307		9.35000	102.11728			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.14307		9.35000	102.11728			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		101.94818			101.92758			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.62216			101.60121			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.03418			102.01368			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.03418			102.01368			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.03418			102.01368			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.54372			101.52255			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.16500		102.93887		9.23500	102.68866			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.12375			101.10307			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.59316			101.56695			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.60287			101.58133			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.59492			101.57352			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.65809			101.63685			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		99.94133			99.92171			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		99.85901			99.83542			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.80742			101.78636			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		102.03423			102.01337			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		102.40253			102.38186			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
CLN281	On 21/06/2015	Spot Bond		0.00000	101.21824			101.19905			0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	101.11759			101.09832			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	101.25653			101.23525			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.49743			100.47537			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	102.13065			102.10954			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	101.53553			101.51110			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	101.34662			101.32204			0	1,700,000,000.00
CLN292	On 26/06/2017	Spot Bond		0.00000	103.33898			103.31632			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.23500		10.00000	109.20600			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.07659			101.05214			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.33197			101.30766			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.13620			101.11163			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.49858			101.47396			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.10094			101.07649			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.23369			101.20934			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.21935			101.19459			0	0.00
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	102.62151			102.59770			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN313	On 14/11/2022	Spot Bond	0.00000		100.11866			100.09491			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.70000		94.25312		10.77000	93.88643			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.22000		95.69244		11.29000	95.32014			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.16566			101.14198			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.50250			101.47701			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.11603			100.09281			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.54641			100.52435			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.45438			100.43026			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.44587		8.80500	100.42236			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		101.32133			101.29894			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		102.49096			102.46827			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		132.60386			132.60386			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		101.40549			101.38167			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.49926			101.47383			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.43833			101.41473			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.99185			101.95887			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.36932			81.31145			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.56872			101.54292			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		101.16566			101.14198			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		120.98093			120.98093			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		121.01384			121.01384			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.46885			100.44632			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.73649			101.70699			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		101.17237			101.14857			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
CLN342		On 20/06/2017	Spot Bond	0.00000	101.97966			101.94688			0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.63362			101.60672			0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	101.25884			101.23828			0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.45400			101.42935			0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.46439			100.44208			0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.17401			100.15186			0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	101.13878			101.11567			0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.44849			100.42716			0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	99.81901			99.79874			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	100.41927			100.39701			0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.54307			100.52116			0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	101.20466			101.18427			0	0.00
CLN362		On 20/03/2024	Spot Bond	9.88000	105.58156		9.95000	105.13788			0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	101.33301			101.31120			0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.33717			100.31100			0	0.00
CLN365		On 20/03/2024	Spot Bond	12.02000	107.21451		12.09000	106.79311			0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.35083			100.32359			0	0.00
CLN367		On 06/08/2023	Spot Bond	12.05000	106.97292		12.12000	106.57164			0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	108.82035		10.02000	108.79097			0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.35083			100.32359			0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.48347			100.46024			0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	103.93124			103.90352			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
CLN372	On 20/09/2023	Spot Bond	0.00000	101.31260			101.29113			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.34032			101.31838			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.34047			101.31853			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.21532			101.19065			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.41000	103.66048		9.47500	103.34419			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.44172			101.41248			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.45885			101.43412			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.57728		10.57000	101.54885			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.76123		11.00000	101.73162			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.57225			100.55200			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.50315			101.47845			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.56983			100.54888			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.81000	103.17700		11.88000	102.75252			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.62522			101.59762			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.34021			101.31827			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.52833			100.50323			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	101.43010			101.40664			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	101.01535			100.99456			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	101.23436			101.21421			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	101.25653			101.23525			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	101.32942			101.30690			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	101.54946			101.52817			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
CLN396	On 20/03/2020	Spot Bond		0.00000	101.46675			101.44229			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.50072			101.46956			0	244,500,000.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.11182			100.08943			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.11117			100.08891			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.62098			100.59862			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.47491			100.44974			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.43234			100.41075			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.68524		7.01000	41.67750			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	169.13180			169.13180			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		8.42500	147.70901		8.51000	147.12774			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.04000	161.85775		8.12500	160.12074			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.04000	162.19578		8.12500	160.47202			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	97.05157			97.03243			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	97.02636			97.00705			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.90493			100.88198			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.90493			100.88198			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	101.42193			101.39861			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	101.33063			101.30886			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	101.34863			101.32655			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.89064			100.86749			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.34560			101.32282			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.54641			100.52435			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
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.22573			101.20499			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.30784			101.28645			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.29968			101.27843			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.30778			101.28639			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.58359			100.56096			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		99.83946			99.81643			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.81647			100.79263			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.60000		104.59570		8.63500	104.54360			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53500		105.29643		8.68500	104.87468			4,000,000,000	2,830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.05000		117.22139		10.11500	116.81038			0	75,600,000.00
COJ06	On 09/12/2015	Spot Bond	7.32500		106.64730		7.37500	106.59870			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.62000		106.73836		9.68500	106.41664			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.66000		107.58294		9.73000	107.13119			0	0.00
COT01	On 03/04/2023	Spot Bond	10.03000		96.19592		10.10000	95.80802			0	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond	10.77000		97.33574		10.85500	96.74200			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.77000		95.20932		10.85500	94.63475			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		99.81738			99.79695			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.41421			100.39464			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.74588		100.00000	10.71985			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		99.88452			99.86516			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.20419			101.18348			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		99.82988			99.80865			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.56786			101.55025			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.73123			101.71178			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
CPL027	On 23/10/2015	Spot Bond	0.00000		100.51074			100.49110			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.80400		100.00000	10.77783			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.06188		100.00000	13.03024			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.38500		102.14795		11.45000	101.78728			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.39007		100.00000	15.35279			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.51487		100.00000	6.49909			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.18295		100.00000	16.14375			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.43696			100.41793			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.98500		98.55900		8.06000	98.38175			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		99.98076			99.96152			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		99.89264			99.87461			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.48699			101.46832			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		83.85481		100.00000	83.66763			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.49001			101.46955			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.90321			100.88091			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.05635			102.03658			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.31148			100.29058			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.73326			101.70381			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.85984			100.82508			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.50734			101.48177			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.78682			54.73919			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.28327			101.25305			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.61000		105.71442		8.67500	105.38377			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
DV21	On 15/06/2016	Spot Bond		7.27000	106.76106		7.30500	106.70252			0	2,500,000,000.00
DV22	On 07/02/2020	Spot Bond		8.44500	106.45971		8.52000	106.14164			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond		9.29000	106.08016		9.36000	105.66305			0	2,139,400,000.00
DV24	On 18/02/2024	Spot Bond		9.29000	104.74235		9.36000	104.29739			0	0.00
DV29	On 18/02/2029	Spot Bond		9.45000	107.42806		9.53500	106.73368			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	101.03930			101.02080			0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.92859			100.91044			400,000,000	200,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	101.19525			101.17629			0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	99.98084			99.96169			0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	101.25269			101.23398			0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	101.27116			101.25217			0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.09925			100.08196			0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.75720			100.73814			0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.61461			100.59498			0	0.00
E170	On 01/08/2020	Spot Bond		7.99000	127.04995		8.06500	126.66376			0	2,275,009,500.00
EDC01	On 04/04/2016	Spot Bond		0.00000	95.37628			95.32588			0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond		2.09000	103.64232		2.09000	103.61532			0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	135.23723		1.20000	135.20533			1,000,000,000	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond		1.91000	125.48956		1.91000	125.45759			0	0.00
EL29	On 19/11/2029	Spot Bond		1.89000	113.69805		1.89000	113.66905			0	0.00
EL30	On 29/07/2030	Spot Bond		1.87000	114.99193		1.87000	114.96267			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
EL31	On 02/06/2031	Spot Bond	1.97000		106.44363		1.95000	106.70332			0	0.00
EL36	On 31/01/2036	Spot Bond	2.07000		103.88093		2.07000	103.85394			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.46000		107.64198		9.52500	107.34541			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.36000		107.97341		9.42500	107.64962			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000		101.75062		9.90500	101.22225			2,000,000	1,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.08500		95.95333		10.17000	95.56252			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.22500		102.94353		10.31000	102.51933			3,000,000	4,002,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.01851			99.99965			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.90714			97.88685			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.38951			101.36957			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.27739			100.25575			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.26686			100.24603			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.25305			100.23330			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.53074			103.51123			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.52534			101.50740			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.66437			101.64479			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		99.88803			99.86923			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		96.20447		100.00000	95.95716			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.89500		105.11088		10.94500	105.07366			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.29366			102.26780			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.50081			99.47556			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.75615			99.73237			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.81500		98.06897		9.88500	97.87380			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
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.82017			97.79835			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.05651			99.02844			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		100.01995			99.99974			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		100.02122			99.99966			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.01971			100.00000			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.02050			100.00000			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.01955			100.00000			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.02022			100.00000			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.01828			99.99996			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.01802			99.99996			0	0.00
ES15	On 30/08/2015	Spot Bond	6.65000		101.96161		6.70000	101.92913			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.85000		104.31294		7.92000	104.10735			2,600,000	6,232,000,000.00
ES23	On 25/01/2023	Spot Bond	8.53000		111.28874		8.60500	110.82570			8,047,277,700	51,223,679,300.00
ES26	On 02/04/2026	Spot Bond	8.85500		94.06705		8.94000	93.48842			611,800,000	17,211,800,000.00
ES33	On 15/09/2033	Spot Bond	9.58500		83.46470		9.67500	82.78318			10,100,000	39,616,100,000.00
ES42	On 25/04/2042	Spot Bond	9.66500		89.44070		9.75500	88.64685			0	33,810,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.99990			99.98004			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.18714			98.16729			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.88065			99.86061			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.67320			100.65233			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.14866			101.12779			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
FIFB04	On 21/11/2017	Spot Bond	0.00000		99.96000			99.94002			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		99.96408			99.94605			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.52299			101.50412			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.25942			101.24143			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.76237			100.74282			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.13866			100.11885			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.71471		100.00000	10.68876			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.42832		100.00000	10.40306			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.34182			101.32133			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.27959			100.25629			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.49861			101.47564			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.60308			101.57844			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.33500		100.96620		9.40500	100.73472			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.31625			101.29800			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.31618			101.29792			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.47198			100.44959			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.75958			103.73612			0	35,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.79334			101.77095			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.82315			101.80036			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.11000		104.11832		10.17500	103.80287			0	3,200,000.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.95425			101.92825			0	40,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.18500		110.23628		10.25500	109.99306			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.13063			101.10600			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
FRBI22	On 31/01/2022	Spot Bond	1.82000		135.78283		1.84000	135.58336			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.83000		284.59689		1.87000	283.73337			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.02500		115.31235		2.02500	115.28251			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000		165.59371		2.19000	165.55024			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.01000		226.97037		1.99000	227.55080			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.14500		104.31990		7.19500	104.28320			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64700		65.91836		7.64800	65.90225			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41700		41.85255		9.41700	41.84062			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.50419		9.66000	40.19251			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.17104			102.14216			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.58502			101.55894			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.37310			101.35060			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.50680			101.48205			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		101.48310			101.45795			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.41357			101.38962			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.60511			101.57786			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		101.45885			101.43412			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.55096			101.52465			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	101.91037			101.87786			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	101.85406			101.82252			0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	24.09282	24.03441	100.09221					0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.32456			101.30212			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.00884			110.81779			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	101.76395			101.73484			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	102.75687			102.73489			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.47410			101.44989			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			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	
FRC152		On 20/12/2017	Spot Bond	0.00000	101.49043			101.46595			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.36163			101.33933			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.38607			101.36258			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.81382			101.78298			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.36179			101.33872			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.83988		13.22500	62.81767			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.28407			101.26232			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.28569			101.26392			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.89449			101.86316			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.34399			101.32122			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.25500	103.65152		3.25500	103.62123			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.40225			101.37848			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.40225			101.37848			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.95292			101.92936			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.16566			101.14198			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.36603			99.34270			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.32133			101.29894			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.29055			101.26870			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.33375			100.30784			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.51057			101.48495			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.16890			100.14775			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.33034			100.30469			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.51741			100.49256			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.73326			101.70381			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
FRC184		On 20/12/2018	Spot Bond	0.00000	101.37313			101.34986			0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	101.75426			101.72531			0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.27597			101.25437			0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	101.38607			101.36258			0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	101.38607			101.36258			0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	101.28095			101.26143			0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.98807			100.96741			0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	101.04168			101.01987			0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	101.05683			101.03767			0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.23500		10.00000	109.20600			0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.82583			100.80600			0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	101.46370			101.43889			0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	100.80889			100.78896			0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	101.03871			101.01953			0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	100.78667			100.76678			0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	100.78878			100.76884			0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	100.71642			100.69420			0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.65157			100.63139			0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	100.71642			100.69420			0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	100.64898			100.62888			0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	100.29651			100.27338			0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	100.30624		8.75000	100.28265			0	0.00
FRC206		On 20/06/2019	Spot Bond	0.00000	101.36018			101.33714			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	
FRC207	On 20/09/2021	Spot Bond			100.00000		10.93195		100.00000	10.90546			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond			100.00000		10.02164		100.00000	9.99736			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond			0.00000		96.25287			96.22915			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			100.00000		11.70787		100.00000	11.67950			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			0.00000		99.18464			99.16086			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond			100.00000		21.38833		100.00000	21.33595			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond			0.00000		100.26540			100.24292			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond			100.00000		10.34633		100.00000	10.32127			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond			100.00000		20.61918		100.00000	20.56923			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond			0.00000		100.26536			100.24288			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond			100.00000		20.59243		100.00000	20.54255			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond			0.00000		100.26471			100.24229			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond			0.00000		100.25151			100.23020			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond			0.00000		100.33487			100.31232			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond			0.00000		100.31461			100.29341			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond			2.63000		129.27737		2.65000	129.08569			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond			0.00000		100.16454			100.14358			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond			0.00000		100.16240			100.14170			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond			0.00000		100.16240			100.14170			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond			0.00000		99.97910			99.95838			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond			0.00000		101.15707			101.13813			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond			0.00000		101.41345			101.39379			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond			0.00000		101.29137			101.27165			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond			0.00000		101.28800			101.26256			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	
FRC230	On 20/06/2020	Spot Bond	0.00000		101.02073			100.99611			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.85747			100.83629			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.47895			101.45466			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.47083			101.44669			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.63090			101.60808			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.48258			100.45963			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.16000		125.21363		3.18000	125.02687			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.49691			101.47232			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.51157			101.48673			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.21000		124.83787		3.23000	124.65157			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.19000		124.98801		3.21000	124.80154			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.41000		128.71887		2.46000	128.57824			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000		137.64052		2.53000	137.51191			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.54021			100.51450			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.30779			101.28640			0.00	160,000,000	80,000,000.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.48717			101.46274			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.72821			101.69970			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.66635			101.63889			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.42328			101.39916			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.42166			101.39756			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.23734			101.21850			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.85155		100.00000	11.82284			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.68863		100.00000	39.59249			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		90.82816		100.00000	90.60771			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
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.37933		100.00000	22.32512			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.74789		100.00000	32.64565			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.93555		100.00000	9.91148			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.69349		100.00000	11.66485			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.29225			101.19724			19,090,000,000	19,090,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.56483			101.54518			0	30,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.89588			100.87674			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.25289			100.23333			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.93398			98.91683			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.13585			99.11887			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.06034			102.03742			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.85800		111.16062		1.87800	110.49734			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.19000		116.87736		2.19000	116.84660			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.56669			100.54663			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.73466		10.38000	100.70630			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.73466		10.38000	100.70630			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		102.76979			102.74368			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.33000		114.03629		2.33000	114.00586			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.32000		217.34014		2.30000	217.88822			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.30000		114.63807		2.30000	114.60756			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.35000		216.43499		2.33000	216.98002			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.52094			100.49467			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
FRS114	On 31/01/2025	Spot Bond		2.11000	114.46071		2.11000	114.43083			0	0.00
FRS115	On 31/03/2038	Spot Bond		2.39000	112.84408		2.39000	112.81377			0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.96852			100.95034			0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	52.09400			51.96900			0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.23884			100.22018			0	0.00
FRS119	On 31/01/2038	Spot Bond		2.49500	110.79353		2.49500	110.76345			0	0.00
FRS120	On 07/12/2033	Spot Bond		2.47000	212.86029		2.45000	213.39339			0	0.00
FRS121	On 07/12/2033	Spot Bond		2.52000	211.39228		2.50000	211.92048			0	0.00
FRS122	On 31/01/2025	Spot Bond		2.04000	100.82114		2.04000	100.79501			0	0.00
FRS123	On 07/12/2033	Spot Bond		2.55000	210.51744		2.53000	211.04273			0	0.00
FRS124	On 31/01/2038	Spot Bond		2.77000	105.63210		2.77000	105.60264			0	0.00
FRS126	On 31/03/2028	Spot Bond		2.82000	154.64701		2.82000	154.60379			0	0.00
FRS127	On 31/01/2038	Spot Bond		3.22000	97.80004		3.22000	97.77156			0	0.00
FRS129	On 31/03/2028	Spot Bond		2.81000	154.81411		2.81000	154.77089			0	0.00
FRS130	On 11/08/2015	Spot Bond		0.00000	100.14904			100.13041			0	0.00
FRS131	On 31/03/2028	Spot Bond		2.87000	153.68169		2.87000	153.63751			0	0.00
FRS132	On 07/12/2033	Spot Bond		3.06000	193.75449		3.04000	194.24500			0	0.00
FRS36	On 07/12/2023	Spot Bond		1.95000	282.23064		1.99000	281.37472			0	0.00
FRS37	On 07/12/2023	Spot Bond		1.84000	284.39879		1.88000	283.53591			0	0.00
FRS43	On 07/12/2023	Spot Bond		2.56000	270.56342		2.60000	269.74504			0	0.00
FRS46	On 31/01/2022	Spot Bond		2.29000	131.96370		2.31000	131.76879			0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.45477			100.43319			0	0.00
FRS51	On 31/01/2022	Spot Bond		1.82000	131.63104		1.84000	131.43767			0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.65555			100.63306			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
FRS59	On 07/10/2016	Spot Bond	0.00000		100.91757			100.89603			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.32670			100.30469			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.17000		114.80450		2.17000	114.77435			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.19250		104.97509	25.12877			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.32540		101.07593	29.25368			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.67077		100.44759	21.61806			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.64877		100.76967	27.58133			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.84000		123.89006		1.82000	124.37391			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	1.97000		115.86719		1.97000	115.83740			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.82804			98.82694			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00000		115.56419		2.00000	115.53437			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.93773			101.91453			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.04000		355.35740		2.08000	354.28012			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.23024			100.20861			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.76008			101.73916			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	7.55000		101.95295		7.58500	101.88879			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03000		102.46071		8.10500	102.28150			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27500		106.62946		8.34500	106.42201			0	3,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.88500		100.51397		8.96000	100.21709			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.61000		97.58527		9.24500	99.04564			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
FRX23	On 28/02/2023	Spot Bond	9.83000	90.52918		9.90000	90.15877			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.86000	110.14121		9.94500	109.57620			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.21000	96.51079		10.29500	95.94092			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.53500	97.07438		10.62000	96.44820			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.66000	93.48832		10.74500	92.86496			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.10000	81.04979		10.19000	80.33647			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.16908			101.15004			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.18541			101.16609			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.22619			101.20618			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.29146			101.27035			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.34040			101.31846			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.55232			101.52679			0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	99.98286			99.96568			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	99.98191			99.96393			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	99.83028			99.81213			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	99.98115			99.96244			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	99.98029			99.96077			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	99.97957			99.95938			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	99.97641			99.95326			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	63.83974		100.00000	63.67988			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.71053		100.00000	10.68371			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.79693		100.00000	1.79243			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.30147		100.00000	0.30072			0	0.00
FS3A5U	On 20/08/2039	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
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.93555		100.00000	9.91148			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.66691		100.00000	1.66287			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27966		100.00000	0.27898			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.85269			100.83176			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.21000		101.43595		9.28500	101.28259			0	100,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.63969			100.61952			3,000,000,000	3,239,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.66155			100.64069			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.67030			100.64915			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.72713			100.70420			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.79707			100.77191			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.84077			100.81423			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.14196			100.12422			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.55724		100.00000	10.53166			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.31996		100.00000	18.27557			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
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.00126		100.00000	12.96978			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		1.56250		100.00000	1.55762			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		100.41646			100.39645			0	32,455,400.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.43268			100.41189			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.45279			100.43104			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.48068			100.45759			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		100.59432			100.49142			90,000,000	90,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.71084			100.69014			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.09507			102.07593			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.44778			101.42730			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		99.95879			99.93827			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.16807			101.14764			0	120,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		101.00573			100.98684			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.59063			101.56924			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.40445			100.37875			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.20158		100.00000	9.17853			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.67142			100.65212			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.40416			101.38365			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.31365			100.29261			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.31727			100.29599			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
HILC20	On 24/06/2015	Spot Bond	0.00000		100.99235			100.97463			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.21294			100.19520			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.62184			100.60052			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.35243	92.41718		7.38679	92.34444				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.64928			100.62701			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.35279	104.41639		8.38707	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.68453			100.66104			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.80313	104.41639		8.83738	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		100.72759			100.70259			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		100.70087			100.67913			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.82568			100.80158			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.18172			100.16130			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500	10.00000	109.20600				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.09000	103.72570		9.16500	103.58014			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	99.97671			99.95383			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	99.97832			99.95692			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.23500	109.19173		8.31000	108.84331			4,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.70000	287.18742		1.74000	286.31555			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.70000	294.21905		1.74000	293.24581			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.55500	100.07337		9.64500	99.28327			1,300,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.59500	99.67935		9.68500	98.88067			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	36.99290		100.00000	36.90329			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	89.02475		100.00000	88.81075			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	40.73699		100.00000	40.63722			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	26.14876		100.00000	26.08328			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	109.23500		10.00000	109.20600			0	0.00
I2025	On 31/01/2025	Spot Bond	1.36000	122.22589		1.36000	122.19650			12,665,596,400	17,384,232,300.00
I2038	On 31/01/2038	Spot Bond	1.57000	130.51958		1.57000	130.48745			21,860,247,200	02,580,013,600.00
I2046	On 31/03/2046	Spot Bond	1.65000	130.82724		1.64000	131.08790			23,901,054,200	40,805,756,900.00
I2050	On 31/12/2050	Spot Bond	1.67000	141.37111		1.69000	140.64135			16,544,303,200	43,749,559,750.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.20538			101.18699			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.02000	102.82319		8.05500	102.77343			0	0.00
IBL22	On 15/03/2018	Spot Bond	7.96000	106.78642		8.03500	106.57140			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.84000	102.53942		7.87500	102.47637			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.31146			100.29056			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.25000	131.20644		1.30000	131.06661			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.89000	135.20611		1.91000	135.00733			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		101.58793			101.56804			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.08000		102.83380		8.15500	102.62059			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.32647			101.30816			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.10231			102.08247			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.13987			100.12224			0	100,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.66500		101.24699		8.73500	101.01398			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.11500		95.51438		9.19000	95.22359			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.23715			101.21813			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.75000		97.40135		8.82500	97.19575			140,000,000	70,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.16500		102.37542		9.24000	102.04569			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.28592			100.26612			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.40825			99.38807			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.78000		101.54931		7.81500	101.48850			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.44500		101.47642		8.51500	101.26141			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.42020			100.39800			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.11507			100.01217			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.73000		103.47760		7.80500	103.33485			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.40500		104.83485		8.47500	104.58635			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.51000		106.90686		9.58000	106.45893			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.97664			100.95710			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.49053			100.47104			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.29707			100.27714			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond	0.00000		100.40556			100.38530			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.41360			100.39293			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		101.39887			101.37880			0	30,000,000.00
IBL67	On 31/01/2022	Spot Bond	2.62000		129.35548		2.64000	129.16371			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00913		100.00000		0.00911			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.59364			100.57443			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.54804			100.52791			0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.76000		98.82048		8.82500	98.52464			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		99.88699			101.67796			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		99.88285			101.73463			0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.77000		98.52817		9.85500	102.75708			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.48428		5.00000	101.47043			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.40562		5.00000	100.39207			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.71284		4.00000	100.70200			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.34687		4.00000	100.33602			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		44.27151		100.00000	44.16308			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		44.09713		100.00000	43.98913			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		44.09713		100.00000	43.98913			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.33437		9.20000	104.30874			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.02194			99.99999			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.55952		100.00000	8.53878			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.05951			100.03171			0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		21.12467		100.00000	21.07350			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		90.82816		100.00000	90.60771			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IN269U	On 25/07/2017	Spot Bond	100.00000		14.23536	100.00000	14.20050				0	0.00	
IN272U	On 10/11/2017	Spot Bond	100.00000		19.97946	100.00000	19.93106				0	0.00	
IN276U	On 30/06/2021	Spot Bond	100.00000		1.50668	100.00000	1.50379				0	0.00	
IN277U	On 30/06/2021	Spot Bond	100.00000		9.39421	100.00000	9.37120				0	0.00	
IN281U	On 28/11/2019	Spot Bond	100.00000		10.66609	100.00000	10.63938				0	0.00	
IN286U	On 15/07/2019	Spot Bond	100.00000		10.33643	100.00000	10.31111				0	0.00	
IN290U	On 31/12/2016	Spot Bond	100.00000		30.30342	100.00000	30.22920				0	0.00	
IN291U	On 09/07/2015	Spot Bond	100.00000		87.74038	100.00000	87.52998				0	0.00	
IN294U	On 13/08/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221				0	0.00	
IN295U	On 19/08/2015	Spot Bond	100.00000		79.86871	100.00000	79.69432				0	0.00	
IN299U	On 30/06/2015	Spot Bond	100.00000		92.72830	100.00000	92.05145				0	0.00	
IN300U	On 30/06/2015	Spot Bond	100.00000		92.77388	100.00000	92.09670				0	0.00	
IN521U	On 19/05/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0	0.00	
IN528U	On 07/07/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181				0	0.00	
IN534U	On 20/10/2015	Spot Bond	100.00000		83.08029	100.00000	82.83377				0	0.00	
IN546U	On 10/11/2015	Spot Bond	100.00000		78.18088	100.00000	77.96492				0	0.00	
IN700U	On 18/08/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	10,000,000,000	10,000,000,000.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.79003	6.40000	99.77257				0	0.00	
INA523	On 03/06/2015	Spot Bond	6.40000		99.65054	6.40000	99.63313				0	0.00	
INA524	On 09/06/2015	Spot Bond	6.40000		99.54618	6.40000	99.52881				0	0.00	
INA529	On 14/07/2015	Spot Bond	6.45000		98.93355	6.45000	98.91626				0	0.00	
INA530	On 21/07/2015	Spot Bond	6.60000		98.78535	6.60000	98.76770				0	0.00	
INA531	On 28/07/2015	Spot Bond	6.60000		98.66198	6.60000	98.64438				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
INA533	On 11/08/2015	Spot Bond	6.60000		98.41617		6.60000	98.39866			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.26242			101.23699			0	0.00
ING115	On 31/03/2016	Spot Bond	10.92741		102.03542		10.92741	102.03542			0	0.00
ING116	On 31/03/2016	Spot Bond	10.92741		101.38505		10.92741	101.38505			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.36675			101.34316			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.34082			101.31771			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.80719		6.50000	100.78957			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.44268			101.41822			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.29934			101.27872			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.68875			100.66937			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.31669			101.29322			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.40420			103.38281			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.84306			99.82564			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.61582			100.59748			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.91515			97.89686			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.77453			97.75614			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		71.42857		100.00000	71.28906			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.19705			100.16832			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		86.69834		100.00000	86.49289			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.76236			100.74142			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.77210			100.75089			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
IPF06	On 13/04/2017	Spot Bond	8.53000		101.31602		8.56500	101.23233			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.99588			100.97550			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.01938			100.99851			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.03507			101.01387			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.70144			100.68101			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.73650			100.71504			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.71532			100.69449			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.60436			100.58659			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.51000		99.34541		9.57500	99.02935			0	1,916,500,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.42799			101.40837			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.65000		103.72626		8.72500	103.54286			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.88386			100.86315			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.84670			100.82525			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.24616			99.22727			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.39043			101.36643			0	0.00
IV014	On 22/06/2015	Spot Bond	8.21500		104.47304		8.26500	104.44474			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.81019			102.78730			0	4,100,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.80715			101.78323			0	0.00
IV017	On 31/01/2022	Spot Bond	3.17000		127.46482		3.19000	127.38612			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		150.03529		3.37000	149.99114			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.11546			101.09206			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.85514			100.83160			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.70781			100.68366			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	
IV025	On 12/09/2019	Spot Bond			0.00000	101.61178			101.58853			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	101.24959			101.22634			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.36000	108.82051		3.36000	108.78840			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.36000	108.82051		3.36000	108.78840			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	101.72035			101.69586			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	100.04000			100.09200			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.20500	109.49052		10.27500	109.27672			0.00	0	2,500,000.00
IV09	On 30/04/2018	Spot Bond			0.00000	102.41493			102.38803			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.47000	144.21894		3.47000	144.17611			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond			100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000	80.93126		100.00000	80.75221			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000	79.69432		100.00000	79.52070			0.00	25,000,000,000	25,000,000,000.00
IWA520	On 14/05/2015	Spot Bond			6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IWA521	On 21/05/2015	Spot Bond			6.40000	99.61573		6.40000	99.61573			0.00	0	0.00
IWA522	On 28/05/2015	Spot Bond			6.40000	99.49408		6.40000	99.49408			0.00	0	0.00
IWA523	On 04/06/2015	Spot Bond			6.40000	99.37273		6.40000	99.37273			0.00	0	0.00
IWA524	On 11/06/2015	Spot Bond			6.40000	99.25167		6.40000	99.25167			0.00	0	0.00
IWA528	On 09/07/2015	Spot Bond			6.45000	98.76089		6.45000	98.76089			0.00	0	0.00
IWA529	On 16/07/2015	Spot Bond			6.45000	98.64038		6.45000	98.64038			0.00	0	0.00
IWA530	On 23/07/2015	Spot Bond			6.60000	98.48628		6.60000	98.48628			0.00	0	0.00
IWA531	On 30/07/2015	Spot Bond			6.60000	98.62679		6.60000	98.60920			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000	100.60800			100.58896			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
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.62519			100.60584			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.84402			100.82428			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.98210			99.96420			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.93758			99.91675			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.62294			101.60281			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.76245			100.74151			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.76733			100.74625			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.77708			100.75573			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.73320			100.71308			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.61792			100.59674			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.42446			100.40325			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.29620			101.27540			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.07437			100.05583			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		99.87548			99.85754			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		99.87681			99.85906			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.91426			100.89289			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.51417			100.49373			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.20491			101.18562			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.06410			101.04318			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.09123			101.06976			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.09122			101.06976			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.00500		104.10521		9.07500	103.84001			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		15.34526		100.00000	15.31092			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.66405		100.00000	10.63793			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.63004			100.61054			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.18000		103.73460		9.24500	103.40614			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.43237			100.41076			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.01774			100.07448			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.25472			101.23561			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.15274			104.13342			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.49384			100.47421			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.51435			101.49404			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.01500		100.62633		7.06500	100.58593			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.28960			100.26701			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		99.95890			99.93839			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.68655			101.66524			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.33220			100.30989			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.16327			100.14247			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.17798			100.15529			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.57112			101.55134			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		101.20737			101.18540			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.41096			100.39043			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.48901			100.46315			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.41747			100.39548			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.55547			100.53374			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		63.67988		100.00000	63.52042			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	101.09506			101.07285			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.63834			101.61731			0	1,500,000,000.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.50276			101.48077			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.64586			101.62323			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		83.48624	100.00000	83.29519				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.83764			101.81350			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.38836			100.36233			0	0.00
KW01	On 31/10/2027	Spot Bond		8.42000	139.40617		8.50500	138.55873			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.13198			101.11228			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.43922			99.41949			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.62776			101.60829			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.20138			101.18135			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.78507			100.76269			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.11500		98.00458	10.19000	97.71417				0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.19778		9.71000	102.17100			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.40391			100.38257			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.68000	99.97783		8.75500	99.80650			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.81000	98.02987		8.88500	97.82328			0	20,178,900,000.00
LGL04	On 14/08/2020	Spot Bond		9.78500	99.85705		9.86000	99.53381			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.61160			101.58833			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.04216			102.01197			0	0.00
LHL02	On 13/12/2015	Spot Bond		8.03500	106.05566		8.08500	106.00487			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.22415			102.19118			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond	0.00000		99.83005			99.80172			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.97997			99.96018			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		99.97734			99.95467			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		99.97569			99.95140			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.11360			100.09465			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.22128			101.20190			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.63440			99.61699			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.11195			99.09453			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.75867			98.74143			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.53273			98.51526			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.36862			101.35703			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.37891			101.36718			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.30248			101.27538			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.05745			101.03856			0	20,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.74227			101.72248			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.04664			101.02764			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.53680			101.51820			0	510,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.14744			100.12773			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.71415			100.69487			0	80,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.24217			100.22326			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.23119			100.21158			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.23640			100.21635			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.35712			101.33769			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.68633			100.66703			0	54,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000	100.74286			100.72247			0	8,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	58.93393		100.00000	58.79116			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.55340		100.00000	21.50061			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	20.87503		100.00000	20.82390			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	20.95787		100.00000	20.90655			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	20.14671		100.00000	20.09789			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.07350		100.00000	21.02245			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.40550			100.38524			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.66500	102.00581		8.73500	101.75253			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.68500	101.52894		8.75500	101.27662			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	103.05459			103.03562			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.85004			100.82944			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.84348			102.82166			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.96931			102.94650			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.89500	101.90955		7.97000	101.79088			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.65500	105.53369		8.72500	105.29207			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.43500	106.47010		9.50000	106.12274			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.17722			101.15804			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.21804			101.19817			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.46500	104.43032		9.54000	104.13540			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.18500	101.86383		7.23500	101.82789			0	6,340,700,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.72808			101.70749			0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.82000	104.03314		8.89500	103.87160			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.31426			101.29386			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.31000		105.03556		9.37500	104.71641			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.80382			101.78132			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.85225		100.00000	24.79205			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.67671			101.65845			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.52000		103.89320		8.59500	103.73201			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.13500		103.56651		7.18500	103.53864			2,150,000,000	635,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.51000		106.62891		8.58500	106.45652			0	1,570,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.46273		100.89771	6.44695			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.54777		100.61875	6.53182			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	95.87531			0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.08092			0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.08842			0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.93359		100.00000	0.93133			0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.93359		100.00000	0.93133			0	0.00
NAM01	On 19/11/2022	Spot Bond	8.87500		96.68335		8.94500	96.29146			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.54500		101.45395		7.58000	101.39427			0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.98500		103.95530		9.06000	103.61001			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
NBK12A	On 19/03/2021	Spot Bond	8.76000	104.31832	8.82500	103.99716					0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.21000	104.68620	9.28000	104.23602					0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.86455		100.84670					0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.12000	104.46612	9.18500	104.14029					0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.65031		101.63228					0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.36000	99.51851	9.42500	99.17995					0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	102.75249		102.73369					0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.02000	98.92089	10.10500	98.38739					0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.57326		100.55447					0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.20000	99.09411	10.28500	98.52301					0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.63599		101.61810					0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.02512		101.00621					0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.81464		100.79550					0	2,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.10630		101.08590					0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.15619		100.13664					0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.14137		100.12068					0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.14512		100.12388					0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.16530		100.14461					0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.15525		100.13254					0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.61129		100.58872					0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.01500	102.92111	7.06500	102.88524					1,420,000,000	7,550,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.89611		101.87728					0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.68500	111.71871	8.75500	111.43123					0	4,060,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.59500		38.63396		10.68000	38.34400			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.66081			100.63813			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.63000		102.82148		7.66500	102.77194			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.15783			101.13796			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.70819			101.68694			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.39662			96.37814			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.62313			101.60296			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		100.45221			100.43077			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.43251			100.41089			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.85363			92.83452			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.87978			100.86094			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.08061			100.06051			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.27106			101.25029			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.20578			101.18611			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.51995			101.49875			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.16576			101.14677			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.14789			101.12847			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.14707			101.12767			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.38237			100.36218			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.32133			101.29894			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.76500		106.92877		9.85000	106.38962			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.31323			101.29099			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.80000		105.84185		9.88500	105.28919			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.32133			101.29894			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.18844			101.16833			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.18892			101.16880			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.33428			101.31167			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.35047			101.32759			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.61863			101.59719			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.85236			100.83134			0	0.00
NED11	On 17/09/2015	Spot Bond		7.12500	102.84091		7.17500	102.80453			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.51466			100.49024			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.59989			100.57703			0	0.00
NED15	On 08/04/2024	Spot Bond		9.86500	104.79671		9.93500	104.35208			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	99.22850			99.20546			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.79224			100.76909			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.78714			100.76298			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.76641			100.74853			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	116.35100		9.44500	116.32133			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	102.15383			102.12924			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.23500		10.00000	109.20600			0	0.00
NILB10	On 08/12/2016	Spot Bond		1.85000	171.12523		1.89000	170.97928			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.22000	143.63856		2.22000	143.60064			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.08522		3.45000	184.02817			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.61000	109.36720		2.61000	109.33409			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NILB14	On 31/03/2028	Spot Bond	2.96000	142.13204		2.96000	142.09177			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000	153.68169		2.87000	153.63751			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.51500	106.38850		8.59000	106.04863			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.14500	105.05044		9.22000	104.71630			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	99.94372			99.92490			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	99.94868			99.93148			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	99.94699			99.92924			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	99.94499			99.92657			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	99.94621			99.92820			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.34500	106.49048		9.42000	106.06548			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	99.94504			99.92663			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	99.94377			99.92495			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	99.94458			99.92604			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.54500	104.99846		9.62000	104.66613			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	99.94222			99.92286			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	99.94296			99.92387			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	99.94255			99.92333			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	99.92734			99.90316			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	99.93236			99.90981			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	99.94133			99.92170			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500	117.09864		8.52500	116.84728			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.21000	116.74840		9.27500	116.33990			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.74500	178.64784		1.78500	178.12572			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.02000	122.04070		10.10500	121.31482			0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000		100.76636			100.74747			94,000,000	94,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.56418			100.54515			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.23879			101.21794			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.68420			99.66496			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		99.84330			99.82358			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.95986			101.93638			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.36495			102.33384			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.44112		100.00000	19.39243			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		87.13250		100.00000	86.92749			0	0.00
OML01	On 27/10/2015	Spot Bond	7.02500		101.32038		7.07500	101.27968			0	600,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		99.79164			99.77006			0	0.00
OML03	On 27/11/2024	Spot Bond	9.66500		98.32665		9.74000	98.03426			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.41238			101.38964			0	0.00
OML05	On 19/03/2025	Spot Bond	9.84000		101.28992		9.90500	101.01868			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.39000		101.34522		10.46000	100.98196			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.02000		101.39901		11.10500	100.86948			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.31342		100.00000	34.23029			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.15000			99.13000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.54397			101.52418			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.49007			101.47045			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.28242			100.26340			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
PMM19	On 13/05/2016	Spot Bond	0.00000		100.09996		100.00000	54.35356			0	5,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.13435			101.11473			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.16903			101.14837			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.58241			100.56124			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.41000		105.82280		9.47500	105.49525			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.41790			100.39808			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.42921			100.40885			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.43430			100.41370			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.44561			100.42446			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.49417			100.47070			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.50545			100.48144			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.43074			100.40800			0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000		44.28842		7.92500	43.89714			0	0.00
R158	On 15/09/2015	Spot Bond	6.03500		104.69014		6.08500	104.65630			0	30,304,300,000.00
R158P	On 15/09/2015	Spot Bond	6.42000		97.94982		6.45500	97.92191			0	0.00
R159	On 15/09/2016	Spot Bond	6.52000		111.07436		6.55500	111.00842			11,900,000,000	40,764,000,000.00
R159P	On 15/09/2016	Spot Bond	6.35000		92.06020		6.38500	92.00317			0	0.00
R186	On 21/12/2026	Spot Bond	8.02000		122.77587		8.10500	122.03989			16,795,656,400	05,091,152,200.00
R187P	On 21/12/2026	Spot Bond	7.76000		41.37784		7.84500	40.97868			0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000		38.71826		7.76500	38.31333			0	0.00
R197	On 07/12/2023	Spot Bond	1.34000		294.51085		1.38000	293.61541			10,367,629,000	22,730,782,000.00
R202	On 07/12/2033	Spot Bond	1.52000		243.27623		1.50000	243.91189			15,511,938,000	21,510,294,600.00
R2023	On 28/02/2023	Spot Bond	7.81000		101.32152		7.88000	100.89951			56,268,885,800	52,029,391,900.00
R203	On 15/09/2017	Spot Bond	6.96000		104.16506		7.03500	103.98442			46,302,266,800	87,934,847,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2030	On 31/01/2030	Spot Bond		8.45500	98.57814		8.54000	97.87002			0.00	35,489,419,400	88,573,123,300.00
R2032	On 31/03/2032	Spot Bond		8.55000	98.43372		8.63500	97.67775			0.00	83,469,000,000	51,615,300,000.00
R2037	On 31/01/2037	Spot Bond		8.66000	100.96011		8.75000	100.07860			0.00	20,003,300,000	74,270,900,000.00
R204	On 21/12/2018	Spot Bond		7.23500	105.64568		7.30500	105.40401			0.00	37,615,385,600	45,686,185,200.00
R2044	On 31/01/2044	Spot Bond		8.72500	102.84982		8.81500	101.88811			0.00	28,247,350,000	95,865,500,000.00
R2048	On 28/02/2048	Spot Bond		8.71500	102.25637		8.80500	101.26774			0.00	39,938,147,200	77,404,742,000.00
R207	On 15/01/2020	Spot Bond		7.46500	101.63617		7.54000	101.32675			0.00	12,798,683,100	87,763,673,100.00
R208	On 31/03/2021	Spot Bond		7.61000	96.88228		7.67500	96.56731			0.00	60,325,118,500	35,531,952,300.00
R209	On 31/03/2036	Spot Bond		8.60500	78.17410		8.69500	77.44729			0.00	72,717,880,800	97,883,029,800.00
R210	On 31/03/2028	Spot Bond		1.47000	179.21022		1.47000	179.16667			0.00	11,965,733,600	39,137,634,100.00
R211	On 31/01/2017	Spot Bond		0.55000	132.73821		0.60000	132.59889			0.00	5,032,745,400	36,443,178,800.00
R212	On 31/01/2022	Spot Bond		1.32000	139.98486		1.34000	139.78040			0.00	3,651,924,400	68,470,820,300.00
R213	On 28/02/2031	Spot Bond		8.50000	88.60029		8.58500	87.92038			0.00	86,822,406,000	77,912,216,000.00
R214	On 28/02/2041	Spot Bond		8.65000	79.34107		8.74000	78.57251			0.00	32,194,775,500	37,638,600,000.00
R228C	On 15/09/2015	Spot Bond		6.42000	97.94982		6.45500	97.92191			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.34000	94.99069		6.37500	94.94797			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.35000	92.06020		6.38500	92.00317			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.49000	99.41666		6.52500	99.39586			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.36000	96.36944		6.39500	96.33348			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.34000	93.41909		6.37500	93.36844			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.40000	90.46499		6.43500	90.40047			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.93500	86.71614		7.01000	86.56846			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.98500	83.70518		7.06000	83.53229			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	
R333C	On 21/06/2018	Spot Bond	7.24000	80.26723		7.31000	80.08404			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.22000	77.51677		7.29000	77.31377			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.20000	74.87502		7.27000	74.65374			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.19000	72.30522		7.26000	72.06720			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.42500	68.99514		7.50000	68.72775			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.40500	66.59715		7.48000	66.31509			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.53000	63.74982		7.59500	63.49410			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.50000	61.55392		7.56500	61.28781			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.47000	59.45085		7.53500	59.17531			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.44000	57.43627		7.50500	57.15217			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.40000	55.54934		7.46500	55.25726			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.36000	53.74516		7.42500	53.44583			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	49.18470		8.04500	48.81005			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	47.47694		8.00500	47.09602			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	45.84614		7.96500	45.45969			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	44.28842		7.92500	43.89714			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	42.80015		7.88500	42.40464			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	41.37784		7.84500	40.97868			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	40.01824		7.80500	39.61595			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	38.71826		7.76500	38.31333			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.50119			102.47768			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	102.03453			102.01585			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.09256			103.06645			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.96275			101.93898			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
RCSB07	On 10/12/2017	Spot Bond		0.00000	101.67859			101.65507			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	27.83624		100.00000	27.76881			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	14.27031		100.00000	14.23536			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	32.92787		100.00000	32.84810			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	83.66763		100.00000	83.48129			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	32.51584		100.00000	32.43707			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	18.64152		100.00000	18.59535			0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.18441		100.00000	21.12978			0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.93478		100.00000	8.90974			0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	16.10725		100.00000	16.06571			0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	13.04980		100.00000	13.01615			0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.31581		100.00000	9.29179			0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.46661			101.44585			0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.41689			101.39750			0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	101.71574			101.69538			0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	101.80431			101.78283			0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	103.36000			103.34080			0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	101.59769			101.57936			0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	101.45129			101.43359			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	101.09315			101.07363			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	101.09674			101.07687			0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	18.77296		100.00000	18.72749			0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	13.16923		100.00000	13.13734			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
RES03U	On 02/03/2020	Spot Bond	100.00000		10.91087		100.00000	10.88443			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.08208		100.00000	10.05766			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.09338			100.07532			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.87565			100.85409			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.30092			100.27916			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.55176			101.53142			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.72486			100.70414			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.62117			101.60119			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.53869			101.51755			0	1,650,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.89287			100.87362			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.61387			100.59282			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		87.45896			87.40728			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.98015			82.93829			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.83796			90.77509			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.90818			89.84241			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.61562			101.58537			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.73396			83.70936			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.60918			96.55538			0	220,000,000.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.48958		12.35000	105.45467				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.87133		100.00000	13.83772				0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.84251			101.81918			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.68907		100.00000	6.67268				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	36.32266		100.00000	36.23370				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
RPP07U	On 31/01/2016	Spot Bond	100.00000		53.61471	100.00000	53.48483		0.00		0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.56287	100.00000	13.51336		0.00		0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.38235	100.00000	33.29875		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.04272		100.00000		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.94017		77.93514		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	8.91000		105.54685	8.97500	105.21901		0.00		0	761,000,000.00
RW23	On 10/12/2023	Spot Bond	9.26000		105.62457	9.33000	105.18770		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.76000		108.09465	9.84500	107.42100		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.02019		96.00291		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.72000		104.20377	7.75500	104.13134		0.00		1,457,900,000	1,457,900,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.23500	10.00000	109.20600		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		99.80115		99.77954		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.10000		105.72094	9.17500	105.52725		0.00		900,000,000	1,450,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.36442		101.34308		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.56628		102.54442		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.82585		101.80223		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.95683		99.93413		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.57484		100.55195		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		102.05945		102.03358		0.00		30,000,000	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.54447		100.51854		0.00		0	500,000,000.00
SBK7	On 24/05/2015	Spot Bond	6.93500		99.90509	6.98500	99.88531		0.00		0	600,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.73500		100.03959	8.80500	99.84146		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.52500		104.19376	7.57500	104.15608		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	
SBN29	On 15/09/2015	Spot Bond			7.84000	104.08942		7.87500	104.05595			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.28500	104.27339		7.33500	104.23633			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.36000	101.20995		8.43500	101.03203			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.43000	104.22526		7.48000	104.18783			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.88000	104.07618		7.91500	104.04261			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	101.31568			101.29560			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.91877			100.89730			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.01000	103.25097		8.08500	103.06954			0.00	140,000,000	70,000,000.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.83516			100.81590			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	101.19638			101.17583			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	102.40470			102.38207			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.37000	107.79097		9.43500	107.46051			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.92000	100.96492		10.00500	100.37595			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.08386			100.06289			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	99.90000			99.88319			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.06922			100.05002			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	101.06613			101.04577			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond			8.81500	100.06278		8.88500	99.80650			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	23.63009		100.00000	23.57721			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.35000	107.02826		9.42000	106.57730			0.00	0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.28203			100.26255			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.86000	103.19121		8.93000	102.93288			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.93000	88.43542		10.01500	87.89649			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.82940			100.81036			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
SBS31	On 27/06/2027	Spot Bond	9.67000		105.04273		9.75500	104.41668			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.21322			101.19380			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.24643			101.22645			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.82000		103.33349		9.90500	102.79040			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.40548			100.38522			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.41627			100.39546			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.86500		99.04360		8.94000	98.74288			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.12000		96.46534		10.20500	95.94507			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.55000		96.71593		10.63500	96.09229			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.31000		96.66660		9.37500	96.33848			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.52000		108.31285		7.55500	108.25202			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.95000		282.23064		1.99000	281.37472			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19500		131.32596		1.24500	131.18616			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.09279		100.00000	25.03201			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.76001			100.74027			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.55268		100.00000	24.49320			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	1.82000		129.97628		1.87000	129.83605			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.80719		6.50000	100.78957			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
SHS01	On 15/12/2016	Spot Bond	0.00000		102.50851			102.48725			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.07806			101.05688			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.65056			102.62896			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.99000		102.91995		9.06500	102.75387			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.24068			102.21856			0	4,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.00318			100.98264			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.19363			101.17237			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		32.76800	100.00000		26.14876			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500	10.00000		109.20600			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.44511			101.42435			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		99.45504	100.00000		99.18478			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.40465			101.38392			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.08274	100.00000		36.99290			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		45.01938	100.00000		44.91032			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.42564	100.00000		33.34378			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.30000		103.65677		9.37500	103.47650			0	2,100,000,000.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.65198			100.62922			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		99.87477			99.85379			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.77000		104.62947		7.80500	104.56591			0	1,000,000,000
SLI3	On 15/08/2023	Spot Bond	8.83500		101.83799		8.90500	101.62031			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.36000		101.20995		8.43500	101.03203			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		99.96163			99.94246			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.03846			100.02049			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.37133			100.35230			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
SPDA5		On 21/08/2024	Spot Bond	0.00000	99.95961			99.93942			0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	99.95851			99.93778			0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	99.80646			99.78359			0	0.00
SSA01		On 28/06/2016	Spot Bond	8.06000	105.37595		8.13500	105.27371			800,000,000	400,000,000.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.87263			100.85308			0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.69434			100.67349			0	0.00
SSA06		On 16/04/2020	Spot Bond	9.27000	96.02578		9.22500	96.17157			2,000,000,000	2,140,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.74013			101.71846			0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.22936			101.20698			0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.46642			100.44431			0	0.00
SSN004		On 31/03/2021	Spot Bond	9.18000	90.05339		9.24500	89.76150			0	0.00
SSN005		On 31/03/2021	Spot Bond	9.18000	90.05339		9.24500	89.76150			0	0.00
SSN007		On 15/01/2020	Spot Bond	8.88500	96.33954		8.96000	96.04624			0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.36780			101.34618			0	0.00
SSN009		On 15/09/2017	Spot Bond	7.84000	102.29479		7.91500	102.11586			0	0.00
SSN011		On 31/01/2025	Spot Bond	2.11000	114.46071		2.11000	114.43083			0	0.00
SSN012		On 21/12/2018	Spot Bond	8.54500	101.60707		8.61500	101.37334			0	0.00
SSN015		On 26/08/2018	Spot Bond	8.50000	99.83476		8.50000	99.81117			0	0.00
SSN017		On 21/12/2026	Spot Bond	10.10000	106.97517		10.18500	106.36448			0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.55062			101.53139			0	0.00
SSN021		On 28/02/2031	Spot Bond	10.37000	75.59227		10.45500	75.04889			0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.60912			100.58753			0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.66378			100.64341			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
SSN027	On 25/09/2019	Spot Bond	0.00000	101.22952			101.20756			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.74139			100.71863			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	101.34714			101.32130			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	99.87055			99.84901			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	101.21277			101.19224			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	101.38923			101.36681			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.07307			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.98252			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.94763			99.93017			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.82467			99.80713			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	99.63286			99.61538			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	99.61407			99.59653			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	99.49358			99.47612			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	98.20266			98.18450			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	98.89631			98.87879			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000	99.98271			99.96543			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.64853			99.66611			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.64841			99.66599			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.75366			99.77125			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	98.45836		100.00000	80.57395			0	10,000,000,000
SY1241	On 18/08/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0	5,000,000,000.00
SY1242	On 17/08/2015	Spot Bond	100.00000	80.21978		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
SY1243	On 17/08/2015	Spot Bond	100.00000		80.21978		100.00000	100.00000			0	0.00
SY1244	On 18/08/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.49500		103.77551		6.54500	103.73875			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.67000		103.41343		8.75500	102.80922			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		99.95878			99.93819			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		99.95686			99.93531			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.11500		98.91338		9.19000	98.04363			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		65.64030		100.00000	65.47592			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.55910			100.53995			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.28931			100.26989			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.55908			101.53974			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.13645			101.11795			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.19361			101.17415			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		99.98090			99.96180			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.78262			100.74540			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.39395			100.37503			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.37779			100.35873			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.40616			100.38687			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.77000		103.68875		7.80500	103.62730			47,000,000	47,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.58235			100.56202			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.59784			100.57697			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.60052		7.83000	102.57875			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.57383			100.55379			0	179,849,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.59320			100.57249			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.63717			102.61459			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.57383			100.55379			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.59320			100.57249			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.37928		7.16000	102.35938			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.63111			100.60907			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.62802			100.60610			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.70213			100.67762			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.69211			100.66795			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.99318			100.95847			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.95890			100.92540			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.57306			100.55304			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.59784			100.57697			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.89732		8.73000	102.87304			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.31041			100.29026			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.59320			100.57249			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.70500	101.34990		8.77500	101.13747			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.13962			100.11967			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.60936			100.58848			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.63266			100.61057			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.62415			100.60236			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.63761			100.61574			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.70059			100.67613			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.69751			100.67316			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	
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.68779			100.66418			0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.93984			100.90700			0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.94289			100.90995			0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.94958			100.91688			0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000		99.95933			99.93901			0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000		99.95796			99.93695			0	0.00	
TH12A3	On 21/08/2019	Spot Bond	9.06500		102.54280		9.14000	102.25695			0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000		99.95878			99.93819			0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000		99.95687			99.93532			0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.97500		100.51681		9.05000	100.23424			0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000		99.95906			99.93860			0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000		99.95687			99.93532			0	0.00	
TH12A9	On 21/02/2048	Spot Bond	9.08500		99.42882		9.16000	99.15103			0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000		99.95440			99.93162			0	0.00	
TH12B2	On 21/02/2048	Spot Bond	0.00000		99.95440			99.93162			0	0.00	
TH12B3	On 21/08/2019	Spot Bond	0.00000		99.95440			99.93162			0	0.00	
TH12B4	On 21/02/2048	Spot Bond	0.00000		99.95441			99.93162			0	0.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000		99.95003			99.92506			0	0.00	
TH12C2	On 21/08/2019	Spot Bond	0.00000		99.95003			99.92506			0	0.00	
TH12C3	On 21/08/2019	Spot Bond	0.00000		99.95003			99.92506			0	0.00	
TH12C4	On 21/02/2048	Spot Bond	0.00000		99.95008			99.92514			0.00	963,000,000	963,000,000.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		99.93224			99.89839			0	0.00	
TH12D2	On 21/02/2048	Spot Bond	0.00000		99.93224			99.89839			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	
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.11877			100.08502			0.00	320,000,000	320,000,000.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	99.93257			99.89888			0.00	180,000,000	180,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.61015			100.58924			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.22995		101.06155	6.21454			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.82022			100.80058			0.00	0	97,678,200.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.59838			100.57787			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.99403			100.97406			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.59838			100.57787			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.60623			100.58545			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.61015			100.58924			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.59367			100.57332			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.60623			100.58545			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.64938			100.62710			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.64938			100.62710			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.64938			100.62710			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.71208			100.68763			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.72774			100.70275			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.70816			100.68385			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.02050			100.98534			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
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.03996			101.00412			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.03217			100.99661			0	0.00
TL20	On 22/02/2020	Spot Bond	9.41500		88.68763		9.49000	88.41149			1,800,000	900,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.06000		102.75686		8.13500	102.56605			720,000,000	7,120,000,000.00
TN20	On 17/09/2020	Spot Bond	9.35500		106.49083		9.42000	106.18866			0	7,310,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.57030		100.00000	1.56645			0	0.00
TN23	On 06/11/2023	Spot Bond	9.56000		107.46013		9.63000	107.01512			2,000,000,000	11,774,500,000.00
TN25	On 19/08/2025	Spot Bond	9.75000		100.70931		9.83500	100.14705			0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.82000		93.57971		9.90500	92.98160			0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.20500		103.39129		10.29000	102.70218			720,000,000	12,020,000,000.00
TN40	On 09/10/2040	Spot Bond	10.56000		102.81867		10.65000	101.99384			0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.39262			101.37326			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		99.80164			99.78269			66,000,000	66,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.07542			100.05661			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.07751			100.05820			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.07765			100.05828			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.08762			100.06572			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.10843			100.08129			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.07762			100.05827			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.23500		10.00000	109.20600			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.84967			100.82979			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.86677			100.84647			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	
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.74599			100.72715			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.79412			100.77404			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.67927	10.00000		99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.68724	9.75000		99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.69491	100.00000		9.66991			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.25492			101.23494			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.33009			101.30891			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.58491	100.00000		8.55015			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.14719	100.00000		9.11015			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.37177			101.34992			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.48456	100.00000		9.44616			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.38009			101.35811			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.76571	100.00000		9.72617			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.61218			101.58646			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.19563	100.00000		13.14220			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.11891			102.08498			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.96293	100.00000		16.89424			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.93668	100.00000		11.90777			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.83866			99.82073			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.58565			99.56764			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.05043			99.03181			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.81146			98.79318			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.54190			98.52344			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.26290			98.24422			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
TSP174	On 03/09/2015	Spot Bond	0.00000		97.99503			97.97630			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.43203			102.39343			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.25895			101.22080			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		96.93912			96.92034			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.46197			96.44345			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.13191			96.11304			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.45605			95.43765			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.23711			95.21886			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		94.87973			94.86111			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.55260			94.53375			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.17285			94.15362			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.38942			99.37291			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		93.90368			93.88445			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		96.78794	100.00000	67.21915				0	15,000,000,000.00
TSP190	On 12/05/2016	Spot Bond	0.00000		93.15537	100.00000	50.47702				0	10,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.37007	100.00000	13.33660				0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.97479			101.95616			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.76830			101.75025			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		101.72740			101.70959			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		101.47151			101.45356			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		101.01632			100.99849			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		101.05188			101.03316			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC092	On 10/07/2015	Spot Bond	0.00000	100.64188			100.62405			0	0.00	
TWC093	On 13/07/2015	Spot Bond	0.00000	100.60622			100.58839			0	0.00	
TWC094	On 15/07/2015	Spot Bond	0.00000	100.57056			100.55273			0	0.00	
TWC095	On 16/10/2015	Spot Bond	0.00000	100.53096			100.51242			0	0.00	
TWC096	On 24/07/2015	Spot Bond	0.00000	100.51707			100.49924			0	0.00	
TWC097	On 27/07/2015	Spot Bond	0.00000	100.46422			100.44637			0	0.00	
TWC098	On 06/11/2015	Spot Bond	0.00000	100.14699			100.12859			0	0.00	
TWC099	On 18/08/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0	0.00	
TWCJ17	On 02/06/2015	Spot Bond	0.00000	101.62877			101.60890			0	0.00	
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.67516			100.65530			0	0.00	
TWCM17	On 02/06/2015	Spot Bond	0.00000	101.49397			101.47575			0	0.00	
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.62020			100.60196			0	0.00	
UG21	On 02/03/2021	Spot Bond	9.01000	109.73376		9.07500	109.40593			0	0.00	
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00	
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.52473		100.00000	8.50767			0	0.00	
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.58537		100.00000	8.54859			0.00	32,300,000,000	32,300,000,000.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.32753		100.00000	8.31086			0	0.00	
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.48743		100.00000	8.45107			0.00	15,400,000,000	7,700,000,000.00
VKC06	On 29/07/2015	Spot Bond	0.00000	102.21263			102.19305			0	0.00	
VKC07	On 04/09/2015	Spot Bond	0.00000	100.15847			100.13866			0	0.00	
VKC07U	On 04/09/2015	Spot Bond	100.00000	77.16702		100.00000	77.00422			0	0.00	
VKC08	On 28/09/2015	Spot Bond	0.00000	101.05027			101.03045			0	0.00	
VKC09	On 25/03/2016	Spot Bond	0.00000	101.05171			101.03159			0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.22846			100.20699			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
VKE03	On 08/05/2017	Spot Bond		0.00000	100.22882			100.20733			0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.02371			101.00364			0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.05094			101.03032			0	0.00
VKE06	On 08/05/2018	Spot Bond		0.00000	100.22497			100.20383			0	0.00
VKE07	On 08/06/2020	Spot Bond		0.00000	100.23261			100.21137			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.00271	100.00000	7.98670				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.22120	100.00000	8.18597			0.00	75,500,000,000	75,500,000,000.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.80551	100.00000	7.78989				0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.12326	100.00000	8.08845			0.00	29,000,000,000	14,500,000,000.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00024				0	0.00
WS04	On 30/05/2016	Spot Bond		6.91000	111.33303	6.94500	111.27637				0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.09000	241.99468	1.14000	241.58017				0	0.00
WSP1	On 28/05/2015	Spot Bond		6.35500	99.84354	6.40500	99.82482				0	0.00
WSP2	On 28/05/2017	Spot Bond		7.46000	102.62585	7.53500	102.46396				0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.79000	103.89344	7.86000	103.62785				0	0.00
WSP4	On 28/05/2020	Spot Bond		8.09000	103.47797	8.16500	103.14416				0	0.00
WSP5	On 28/05/2021	Spot Bond		8.21000	103.47742	8.27500	103.14381				0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		5.98500	99.31603	6.03500	99.29405				0	0.00
Z020	On 19/10/2015	Spot Bond		5.91500	97.58055	5.96500	97.54505				0	0.00
Z071	On 01/07/2015	Spot Bond		5.98500	99.29985	6.03500	99.27775				0	0.00
Z083	On 30/09/2019	Spot Bond		7.18000	73.50247	7.25000	73.27189				0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		70.32755	100.00000	70.19231				0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.50957	100.00000	39.43461				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	
Total for j-Bonds :										0.00	39,910,557,600	2545672075650.00
Grand Total:										0.00	39,910,702,110	2545676143584.00