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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2015

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 03/06/2015	Any day expiry		12.17380	12.17380		12.19350	12.19350		15.53	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	246.94630	0.24695		267.31210	0.26731	246.946	17.12	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	43.39340	0.04339		55.70780	0.05571	43.393	16.32	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		12.17580	12.17580		12.19550	12.19550		16.15	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	2.32180	0.00232		2.27170	0.00227	2.322	18.74	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	23.90130	0.02390		30.37050	0.03037	23.901	17.64	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.18410	12.18410		12.20370	12.20370		15.52	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	56.44150	0.05644		52.39270	0.05239	56.441	15.60	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.18620	12.18620		12.20580	12.20580		15.52	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.19230	12.19230		12.21200	12.21200		15.50	46,522	881,636.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	0.21750	0.00022		0.24310	0.00024	0.218	22.04	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	0.23490	0.00023		0.26320	0.00026	0.235	21.90	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	0.28510	0.00029		0.32140	0.00032	0.285	21.53	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	0.58180	0.00058		0.66650	0.00067	0.582	20.22	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	0.63030	0.00063		0.72290	0.00072	0.630	20.08	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	1.86510	0.00187		1.95210	0.00195	1.865	16.61	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	715.26330	0.71526		734.99480	0.73499	715.263	15.32	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	3.19300	0.00319		3.20960	0.00321	3.193	15.12	0	1,750.00

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	11.50	Call	695.49300		0.69549		715.20960	0.71521	695.493	15.12	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	597.01140		0.59701		616.61180	0.61661	597.011	14.13	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	549.49030		0.54949		568.97890	0.56898	549.490	14.25	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	18.84590		0.01885		18.02380	0.01802	18.846	14.54	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	21.51240		0.02151		20.54360	0.02054	21.512	14.59	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	308.72570		0.30873		326.07670	0.32608	308.726	14.88	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	258.52820		0.25853		274.82010	0.27482	258.528	15.04	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	66.22820		0.06623		62.82010	0.06282	66.228	15.04	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	72.80640		0.07281		69.05650	0.06906	72.806	15.09	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	232.10820		0.23211		247.70240	0.24770	232.108	15.13	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	179.00400		0.17900		192.82600	0.19283	179.004	15.34	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	168.41480		0.16841		181.81310	0.18181	168.415	15.38	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	135.30970		0.13531		147.19460	0.14719	135.310	15.60	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	105.19930		0.10520		115.40350	0.11540	105.199	16.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	75.80830		0.07581		84.03460	0.08403	75.808	16.50	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	54.00980		0.05401		60.48430	0.06048	54.010	17.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	361.70980		0.36171		348.48430	0.34848	361.710	17.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	43.88470		0.04388		49.43770	0.04944	43.885	17.30	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	38.16090		0.03816		43.15620	0.04316	38.161	17.50	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	34.34380		0.03434		38.95020	0.03895	34.344	17.65	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	815.88860		0.81589		797.83230	0.79783	815.889	19.05	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	8.18860		0.00819		9.83230	0.00983	8.189	19.05	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	3.14220		0.00314		3.99000	0.00399	3.142	19.66	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,060.45010		1.06045		1,041.52160	1.04152	1,060.450	19.74	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.17230		0.00117		1.56390	0.00156	1.172	20.54	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.04380		0.00104		1.38820	0.00139	1.044	20.80	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.21880		12.21880		12.23880	12.23880		14.80	226	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.22080		12.22080		12.24090	12.24090		14.82	258	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.85600		0.00086		0.89930	0.00090	0.856	17.29	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	3.35760		0.00336		3.67250	0.00367	3.358	15.81	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	117.61040		0.11761		128.66210	0.12866	117.610	15.88	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.39790		0.00040		0.41610	0.00042	0.398	31.11	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.22900		12.22900		12.24920	12.24920		14.81	0	15,883.00
\$ / R	On 06/07/2015	Any day expiry			12.24130		12.24130		12.26150	12.26150		14.73	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	178.26600		0.17827		190.10720	0.19011	178.266	15.23	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.25580		12.25580		12.27600	12.27600		14.69	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.27020		12.27020		12.29040	12.29040		14.66	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.28870		12.28870		12.30890	12.30890		14.65	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	4.76680		0.00477		4.91090	0.00491	4.767	15.13	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	12.82410		0.01282		12.65940	0.01266	12.824	14.12	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	160.80170		0.16080		167.19940	0.16720	160.802	16.17	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.93560		0.00894		9.78570	0.00979	8.936	30.57	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.34540		12.34540		12.36580	12.36580		14.67	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	439.00470		0.43900		454.49440	0.45449	439.005	14.34	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.34960		12.34960		12.37000	12.37000		14.67	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	11.70920		0.01171		11.37980	0.01138	11.709	14.87	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	26.11100		0.02611		25.20360	0.02520	26.111	14.07	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	178.62980		0.17863		187.30850	0.18731	178.630	16.66	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	20.54880	0.02055	20.91670	0.02092	20.549	29.93	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.35810	12.35810	12.37850	12.37850		14.59	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.37960	12.37960	12.40010	12.40010		14.77	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.38830	12.38830	12.40880	12.40880		14.75	0.00	5,282	220,113.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	10.24990	0.01025	9.68810	0.00969	10.250	15.36	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,799.43150	1.79943	1,819.33070	1.81933	1,799.431	15.26	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	23.98580	0.02399	22.86650	0.02287	23.986	14.35	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,413.25440	1.41325	1,432.59820	1.43260	1,413.254	14.30	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	24.95440	0.02495	23.79820	0.02380	24.954	14.30	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,253.46370	1.25346	1,272.46310	1.27246	1,253.464	13.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	37.82480	0.03782	36.27220	0.03627	37.825	13.91	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	41.63120	0.04163	40.01050	0.04001	41.631	13.89	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	46.82930	0.04683	45.12210	0.04512	46.829	13.86	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	74.79090	0.07479	72.71030	0.07271	74.791	13.73	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	81.38750	0.08139	79.23520	0.07924	81.388	13.71	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	880.43840	0.88044	898.67270	0.89867	880.438	13.67	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	92.13840	0.09214	89.87270	0.08987	92.138	13.67	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	95.95850	0.09596	93.65680	0.09366	95.959	13.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	136.15980	0.13616	133.49620	0.13350	136.160	13.55	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	595.26490	0.59526	611.98230	0.61198	595.265	13.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	206.96490	0.20696	203.18230	0.20318	206.965	13.95	0.00	0	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	571.61860	0.57162	588.09110	0.58809	571.619	14.03	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	548.69840	0.54870	564.92020	0.56492	548.698	14.11	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	537.51040	0.53751	553.60600	0.55361	537.510	14.15	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	521.06780	0.52107	536.96930	0.53697	521.068	14.21	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	484.26420	0.48426	499.70630	0.49971	484.264	14.35	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	469.15170	0.46915	484.39430	0.48439	469.152	14.41	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	353.17000	0.35317	366.32080	0.36632	353.170	15.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	261.52130	0.26152	272.03150	0.27203	261.521	15.99	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	203.32470	0.20332	211.81880	0.21182	203.325	16.81	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	201.43740	0.20144	209.86130	0.20986	201.437	16.84	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	195.90230	0.19590	204.11170	0.20411	195.902	16.94	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	149.61160	0.14961	155.93360	0.15593	149.612	17.93	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	91.65730	0.09166	95.34250	0.09534	91.657	19.87	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	73.62380	0.07362	76.42850	0.07643	73.624	20.83	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	66.43940	0.06644	68.88580	0.06889	66.439	21.31	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	61.00320	0.06100	63.17700	0.06318	61.003	21.73	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.41860	12.41860	12.43920	12.43920		14.75	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	21.26550	0.02127	19.95290	0.01995	21.266	14.79	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	39.74360	0.03974	38.28150	0.03828	39.744	13.93	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	68.45880	0.06846	65.79590	0.06580	68.459	13.78	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	197.46030	0.19746	204.70150	0.20470	197.460	17.40	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	112.57480	0.11257	116.48000	0.11648	112.575	19.68	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	32.76890	0.03277	34.90640	0.03491	32.769	28.77	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.42290	12.42290	12.44360	12.44360		14.77	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.48360	12.48360	12.50440	12.50440		15.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	31.54180	0.03154	29.31210	0.02931	31.542	14.83	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	53.95500	0.05396	51.12530	0.05113	53.955	14.01	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	13.56	Call	214.13010	0.21413	220.12270	0.22012	214.130	18.11	0.00	0	250.00	
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	51.46670	0.05147	51.28180	0.05128	51.467	28.42	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry			12.54420	12.54420	12.56520	12.56520		15.08	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	40.69090	0.04069	37.83370	0.03783	40.691	14.82	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	65.63330	0.06563	62.07520	0.06208	65.633	14.01	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	226.65840	0.22666	231.70990	0.23171	226.658	18.75	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.93290	0.05493	54.59460	0.05459	54.933	27.91	0.00	0	300.00	
\$ / R	On 08/12/2015	Any day expiry			12.57310	12.57310	12.59420	12.59420		15.02	0.00	0	276.00	
\$ / R	On 11/12/2015	Foreign Exchange Future			12.57990	12.57990	12.60100	12.60100		15.15	0.00	35	95,656.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,684.87420	1.68487	1,702.59780	1.70260	1,684.874	14.43	0.00	0	4,331.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	54.97420	0.05497	51.59780	0.05160	54.974	14.43	0.00	0	8,917.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,638.62270	1.63862	1,656.24740	1.65625	1,638.623	14.32	0.00	0	1,177.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,456.14880	1.45615	1,473.37450	1.47337	1,456.149	13.89	0.00	0	39,422.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,280.77000	1.28077	1,297.54080	1.29754	1,280.770	13.57	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	142.54220	0.14254	137.57490	0.13757	142.542	13.57	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	176.59320	0.17659	171.22280	0.17122	176.593	13.57	0.00	0	20,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	190.06100	0.19006	184.55390	0.18455	190.061	13.57	0.00	0	1,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	219.14710	0.21915	213.37500	0.21337	219.147	13.57	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	255.10920	0.25511	248.93030	0.24893	255.109	13.69	0.00	0	116,600.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	811.92530	0.81193	826.62360	0.82662	811.925	13.79	0.00	0	1,312.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	778.40800	0.77841	792.77780	0.79278	778.408	13.93	0.00	0	537.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	751.47990	0.75148	765.58090	0.76558	751.480	14.06	0.00	0	1,650.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	420.65760	0.42066	429.91470	0.42991	420.658	16.27	0.00	0	1,197.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	394.82840	0.39483	403.50790	0.40351	394.828	16.54	0.00	0	13,241.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	371.00230	0.37100	379.13610	0.37914	371.002	16.82	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	321.10770	0.32111	328.03360	0.32803	321.108	17.49	0.00	0	39,422.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	310.06870	0.31007	316.71950	0.31672	310.069	17.66	0.00	0	12,987.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	194.08610	0.19409	197.59060	0.19759	194.086	19.97	0.00	0	580.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	155.85890	0.15586	158.24120	0.15824	155.859	21.19	0.00	0	8,200.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	147.36240	0.14736	149.49190	0.14949	147.362	21.52	0.00	0	8,210.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	145.50740	0.14551	147.58250	0.14758	145.507	21.60	0.00	0	56,100.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	133.90820	0.13391	134.50930	0.13451	133.908	25.11	0.00	0	53,000.00	
\$ / R	On 21/12/2015	Any day expiry			12.60270	12.60270	12.62380	12.62380		15.09	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	46.77840	0.04678	43.73900	0.04374	46.778	14.65	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	73.56510	0.07357	69.84850	0.06985	73.565	13.91	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	232.97390	0.23297	237.39060	0.23739	232.974	19.30	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	59.81710	0.05982	59.56350	0.05956	59.817	27.68	0.00	0	300.00	
\$ / R	On 27/01/2016	Any day expiry			12.68700	12.68700	12.70820	12.70820		15.22	0.00	0	0.00	
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	204.39230	0.20439	199.03870	0.19904	204.392	13.44	0.00	0	250.00	
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	254.90790	0.25491	259.37450	0.25937	254.908	19.82	0.00	0	250.00	
\$ / R	On 12/02/2016	Any day expiry			12.72340	12.72340	12.74470	12.74470		15.16	0.00	0	0.00	
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	156.27700	0.15628	150.74910	0.15075	156.277	13.30	0.00	0	1,000.00	
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	208.25830	0.20826	208.33480	0.20833	208.258	22.18	0.00	0	1,000.00	
\$ / R	On 25/02/2016	Any day expiry			12.75300	12.75300	12.77430	12.77430		15.23	0.00	0	0.00	
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	210.39790	0.21040	205.18410	0.20518	210.398	13.34	0.00	0	250.00	
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	262.12950	0.26213	266.47190	0.26647	262.130	20.44	0.00	0	250.00	
\$ / R	On 11/03/2016	Any day expiry			12.78760	12.78760	12.80890	12.80890		15.34	0.00	0	272.00	
\$ / R	On 14/03/2016	Foreign Exchange Future			12.79450	12.79450	12.81590	12.81590		15.32	0.00	12	5,304.00	

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	11.05	Put	85.01810	0.08502		82.00800	0.08201		85.018	13.88	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	151.10520	0.15111		147.22210	0.14722		151.105	13.18	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	215.99880	0.21600		211.39900	0.21140		215.999	13.35	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	224.85530	0.22486		220.17220	0.22017		224.855	13.37	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	249.63060	0.24963		244.71660	0.24472		249.631	13.43	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	262.65080	0.26265		257.62900	0.25763		262.651	13.46	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	319.04470	0.31904		313.56910	0.31357		319.045	13.57	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	409.38880	0.40939		416.81260	0.41681		409.389	18.21	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	352.52840	0.35253		358.71690	0.35872		352.528	19.09	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	316.63680	0.31664		322.03180	0.32203		316.637	19.74	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	240.16760	0.24017		243.24810	0.24325		240.168	23.16	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	238.93770	0.23894		241.04750	0.24105		238.938	26.27	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	41.21830	0.04122		41.49230	0.04149		41.218	26.90	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.82940	12.82940		12.85070	12.85070			15.43	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	220.09430	0.22009		215.79940	0.21580		220.094	13.36	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	273.88090	0.27388		278.14450	0.27814		273.881	21.15	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.89440	12.89440		12.91580	12.91580			15.50	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	226.24600	0.22625		222.37530	0.22238		226.246	13.35	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	289.87470	0.28987		294.10230	0.29410		289.875	22.12	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.96630	12.96630		12.98780	12.98780			15.56	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	231.90570	0.23191		227.36550	0.22737		231.906	13.33	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	325.61450	0.32561		326.15380	0.32615		325.615	23.63	0	250.00
\$ / R	On 09/06/2016	Any day expiry			12.99520	12.99520		13.01650	13.01650			15.68	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.00380	13.00380		13.02510	13.02510			15.68	26,422	2,100.00
\$ / R	On 28/06/2016	Any day expiry			13.03590	13.03590		13.05710	13.05710			15.81	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	237.68530	0.23769		234.86840	0.23487		237.685	13.31	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	357.14810	0.35715		360.65460	0.36065		357.148	24.92	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.09790	13.09790		13.11900	13.11900			15.93	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	243.23620	0.24324		240.89700	0.24090		243.236	13.30	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	377.65080	0.37765		380.63660	0.38064		377.651	26.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.16210	13.16210		13.18310	13.18310			16.03	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	252.23220	0.25223		252.72590	0.25273		252.232	13.39	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	337.14400	0.33714		342.66710	0.34267		337.144	25.61	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560		13.08560	13.08560			16.05	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.21340	13.21340		13.23440	13.23440			16.12	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.23270	13.23270		13.25360	13.25360			16.22	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	262.02540	0.26203		260.42110	0.26042		262.025	13.49	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	320.29860	0.32030		322.40490	0.32240		320.299	25.55	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.29250	13.29250		13.31340	13.31340			16.29	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	264.90790	0.26491		263.70030	0.26370		264.908	13.46	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	295.77410	0.29577		297.54230	0.29754		295.774	25.33	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.36310	13.36310		13.38390	13.38390			16.34	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	269.04310	0.26904		270.81510	0.27082		269.043	13.45	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	269.04540	0.26905		269.87170	0.26987		269.045	25.08	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.39730	13.39730		13.41800	13.41800			16.41	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.40800	13.40800		13.42870	13.42870			16.41	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	265.80340	0.26580		267.93020	0.26793		265.803	13.32	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	239.73130	0.23973		248.37970	0.24838		239.731	24.56	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 MAXI	On 12/06/2015	Foreign Exchange Future			12.19230		12.19230		12.21200	12.21200		15.50		136	719.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.38830		12.38830		12.40880	12.40880		14.75		38	304.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.57990		12.57990		12.60100	12.60100		15.15		0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.79450		12.79450		12.81590	12.81590		15.32		0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.59940		18.59940		18.66160	18.66160		14.06		2,544	28,993.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.74700		0.00075		0.46500	0.00047	0.747	17.31		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	4.55760		0.00456		5.05540	0.00506	4.558	17.80		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.88560		18.88560		18.94970	18.94970		13.82		293	3,980.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	204.94530		0.20495		195.98260	0.19598	204.945	13.38		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	253.59090		0.25359		242.15140	0.24215	253.591	13.46		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	380.97550		0.38098		363.40250	0.36340	380.976	13.62		0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	158.04640		0.15805		170.98470	0.17098	158.046	15.97		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.16860		19.16860		19.23450	19.23450		14.01		10	9,392.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	243.75830		0.24376		235.77310	0.23577	243.758	13.17		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	435.90890		0.43591		455.82420	0.45582	435.909	15.60		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	352.81040		0.35281		368.60100	0.36860	352.810	16.21		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.49030		19.49030		19.55770	19.55770		14.14		0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09835		0.09835		0.09830	0.09830		14.01		0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10006		0.10006		0.10002	0.10002		13.32		0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10178		0.10178		0.10175	0.10175		15.29		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.34990		13.34990		13.30510	13.30510		12.14		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.03740		0.00004		0.03730	0.00004	0.037	25.38		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.37160		13.37160		13.32370	13.32370		13.96		1,424	147,374.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.39750		0.00040		0.75860	0.00076	0.398	16.40		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	3.34710		0.00335		4.67520	0.00468	3.347	14.36		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	162.51820		0.16252		194.19560	0.19420	162.518	14.14		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	34.87500		0.03487		30.17240	0.03017	34.875	15.49		0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	6.60950		0.00661		5.76250	0.00576	6.610	17.07		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.11830		0.00012		0.12130	0.00012	0.118	22.08		0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.60530		13.60530		13.55720	13.55720		13.42		1,352	25,826.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	30.31940		0.03032		0.00000	0.00000	30.319	13.19		52,000	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	77.41610		0.07742		89.13000	0.08913	77.416	12.78		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	113.41340		0.11341		131.51040	0.13151	113.413	12.59		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	725.09610		0.72510		698.13510	0.69814	725.096	12.74		0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	144.90450		0.14490		0.00000	0.00000	144.905	16.01		26,000	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	110.34530		0.11035		106.74950	0.10675	110.345	16.85		0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.83730		13.83730		13.78920	13.78920		13.88		14	10,618.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	197.41120		0.19741		216.75880	0.21676	197.411	12.59		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	598.87930		0.59888		635.39650	0.63540	598.879	13.99		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	121.31580		0.12132		120.17200	0.12017	121.316	19.88		0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.10410		14.10410		14.05580	14.05580		14.14		0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.63680		14.63680		14.58800	14.58800		14.48		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00		0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AL37	On 06/08/2015	Index Future			458.20700		458.20700		458.28600	458.28600			0.00	0	124.00
AL37	On 05/11/2015	Index Future			465.71900		465.71900		465.80300	465.80300			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			541.32700		541.32700		541.42000	541.42000			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			550.20100		550.20100		550.30000	550.30000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.14700		494.14700		494.23200	494.23200			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			502.24800		502.24800		502.33900	502.33900			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			510.80900		510.80900		510.89800	510.89800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.32360		9.32360		9.31650	9.31650		11.24	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.06700		0.00007		0.14890	0.00015	0.067	16.95	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.63800		0.00064		0.97780	0.00098	0.638	15.62	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	10.05290		0.01005		11.99720	0.01200	10.053	13.45	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	201.51280		0.20151		198.42500	0.19843	201.513	12.34	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	28.61830		0.02862		28.98990	0.02899	28.618	12.35	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	10.42630		0.01043		10.60090	0.01060	10.426	13.19	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.42540		9.42540		9.41860	9.41860		11.67	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.52930		9.52930		9.52220	9.52220		13.32	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.65070		9.65070		9.64320	9.64320		13.23	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.76850		9.76850		9.76500	9.76500		13.94	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.91190		9.91190		9.90810	9.90810		11.74	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.92880		12.92880		12.91650	12.91650		14.23	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.18670		13.18670		13.17510	13.17510		14.21	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96440		1.96440		1.96680	1.96680		14.02	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98340		1.98340		1.98560	1.98560		13.93	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79500		1.79500		1.79050	1.79050		16.54	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82850		1.82850		1.82410	1.82410		12.31	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.70092		125.70092		125.65542	125.65542			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			126.20188		126.20188		126.15669	126.15669			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.77448		83.91340		9.77548	83.90623			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.86108		81.48809		9.86202	81.48146			0	0.00
ES33	On 04/02/2016	Bond Future	9.94608		82.87824		9.94712	82.87101			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	490.56000		490.56000		490.64500	490.64500			0	455.00
GOVI	On 05/11/2015	GOVI	498.60300		498.60300		498.69200	498.69200			0	27.00
GOVI	On 04/02/2016	GOVI	507.10100		507.10100		507.18900	507.18900			0	0.00
I2025	On 06/08/2015	Bond Future	120.47538		120.47538		120.43288	120.43288			0	16.00
I2025	On 05/11/2015	Bond Future	122.43059		122.43059		122.38831	122.38831			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	125.49312		125.49312		125.44787	125.44787			0	3,627.00
I2038	On 05/11/2015	Bond Future	127.52971		127.52971		127.48480	127.48480			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	126.58794		126.58794		126.54289	126.54289			0	5,722.00
I2046	On 05/11/2015	Bond Future	127.24429		127.24429		127.19930	127.19930			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	134.82151		134.82151		134.77278	134.77278			0	3,821.00
I2050	On 05/11/2015	Bond Future	137.00938		137.00938		136.96102	136.96102			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	228.91200		228.91200		228.95100	228.95100			0	1,080.00
IGOV	On 05/11/2015	Index Future	232.66400		232.66400		232.70600	232.70600			0	17.00
IGOV	On 04/02/2016	Index Future	236.63000		236.63000		236.67100	236.67100			0	0.00
ILBI	On 06/08/2015	Index Future	620.92800		620.92800		621.03100	621.03100			2	159.00
ILBI	On 05/11/2015	Index Future	631.16700		631.16700		631.27600	631.27600			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.77000	93.23000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000		92.96000		7.04000	92.96000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.31000		92.69000		7.31000	92.69000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.51000		92.49000		7.51000	92.49000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.66000		92.34000		7.66000	92.34000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.77000		92.23000		7.77000	92.23000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12430		0.12430		0.12340	0.12340			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12370		0.12370		0.12300	0.12300			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12360		0.12360		0.12270	0.12270			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.06120		0.06120		0.06130	0.06130			0.00	15,500	22,300.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05710		0.05710		0.05710	0.05710			0.00	15,500	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05580		0.05580		0.05570	0.05570			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			8.66720		8.66720		8.73550	8.73550		12.94	0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry			8.68220		8.68220		8.80000	8.80000		34.41	0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry	8.65	Call	351.11650		0.35112		0.00000	0.00000	351.117	32.22	0.00	10,000	10,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.73190		8.73190		8.80030	8.80030		10.53	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.80220		8.80220		8.87040	8.87040		12.04	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.09670		1.09670		1.09100	1.09100			0.00	15	99.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09820		1.09820		1.09250	1.09250			0.00	0	24,993.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10000		1.10000		1.09430	1.09430			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.22442		118.06194		8.22515	118.05602		9.50	0.00	3,421	40,568.00
R186	On 06/08/2015	Bond Future	7.65	Call	418.70000		0.41870		411.33000	0.41133	418.700	9.29	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	577.28000		0.57728		567.99000	0.56799	577.280	9.33	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.05	Call	1,312.30000		1.31230		1,301.55000	1.30155	1,312.300	9.43	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,183.74000		1.18374		1,176.44000	1.17644	1,183.740	9.63	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,156.26000		1.15626		1,148.99000	1.14899	1,156.260	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,051.59000		1.05159		1,044.11000	1.04411	1,051.590	9.66	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	930.92000		0.93092		924.04000	0.92404	930.920	9.69	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	363.85000		0.36385		359.55000	0.35955	363.850	9.91	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.28058		119.97817		8.28123	119.97301		9.39	0.00	0	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,196.89000		3.19689		3,198.87000	3.19887	3,196.890	9.29	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,072.87000		3.07287		3,075.11000	3.07511	3,072.870	9.30	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,684.83000		2.68483		2,689.42000	2.68942	2,684.830	9.34	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,333.64000		2.33364		2,340.50000	2.34050	2,333.640	9.37	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	993.27000		0.99327		1,001.46000	1.00146	993.270	9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.33046		116.72569		8.33121	116.71986		9.19	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.36875		118.82596		8.36949	118.82032		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			289.83473		289.83473		289.73416	289.73416			0.00	0	978.00
R197	On 05/11/2015	Bond Future			294.53766		294.53766		294.43770	294.43770			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
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			236.87267		236.87267		236.78879	236.78879			0.00	33	54,206.00
R202	On 05/11/2015	Bond Future			240.71599		240.71599		240.63289	240.63289			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			8.06043		101.73696		8.06119	101.73277		7.27	0.00	350	18,677.00
R2023	On 06/08/2015	Bond Future	9.07	Put	71.58000		0.07158		72.75000	0.07275	71.580	7.66	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.12531		99.46436		8.12596	99.46088		7.48	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.18575		101.16075		8.18654	101.15664		7.17	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			7.26557		105.23110		7.26663	105.22905		2.40	0.00	0	17,001.00
R203	On 06/08/2015	Bond Future	7.84	Put	95.27000		0.09527		95.33000	0.09533	95.270	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.35473		102.77298		7.35548	102.77169		2.10	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.43476		104.52601		7.43603	104.52412		1.57	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			8.63692		95.05130		8.63768	95.04532			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.69378		96.59493		8.69446	96.58966			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			8.73400		98.79842		8.73470	98.79253			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.79228		96.24677		8.79291	96.24154			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.84570		97.88877		8.84642	97.88287			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			8.83828		97.04201		8.83899	97.03540			0.00	80	33,382.00
R2037	On 05/11/2015	Bond Future			8.89225		98.61805		8.89290	98.61207			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.94301		96.04273		8.94374	96.03609			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			7.53851		102.46850		7.53957	102.46538		3.65	0.00	80	21,244.00
R204	On 06/08/2015	Bond Future	8.41	Put	48.21000		0.04821		48.26000	0.04826	48.210	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.61806		104.13154		7.61892	104.12918		3.47	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.68647		101.87026		7.68765	101.86727		3.00	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			8.91620		98.57111		8.91689	98.56412			0.00	76	10,735.00
R2044	On 05/11/2015	Bond Future			8.96831		100.17198		8.96894	100.16567			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.01740		97.49793		9.01810	97.49099			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			8.90239		102.30307		8.90301	102.29660			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.95556		99.53346		8.95613	99.52758			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.00617		101.23119		9.00681	101.22466			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
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			7.76902		98.63059		7.77005	98.62684		4.83	0.00	5,370	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	368.43000		0.36843		363.46000	0.36346	368.430	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.84240		100.23184		7.84327	100.22882		4.63	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	618.30000		0.61830		606.39000	0.60639	618.300	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	702.02000		0.70202		689.63000	0.68963	702.020	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.90913		98.29925		7.91025	98.29558		4.26	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	547.42000		0.54742		529.49000	0.52949	547.420	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	791.11000		0.79111		768.10000	0.76810	791.110	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.95949		100.06795		7.96058	100.06458		4.26	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,074.40000		1.07440		1,045.67000	1.04567	1,074.400	4.17	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			7.87228		97.42979		7.87311	97.42618		5.92	0.00	4,461	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	60.85000		0.06085		60.81000	0.06081	60.850	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.93953		95.61137		7.94023	95.60844		5.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	655.48000		0.65548		651.83000	0.65183	655.480	6.07	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.99870		97.24225		7.99958	97.23872		5.54	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			8.77776		78.37025		8.77838	78.36548		14.46	0.00	746	25,578.00
R209	On 06/08/2015	Bond Future	9.90	Put	111.29000		0.11129		115.36000	0.11536	111.290	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82922		76.49443		8.82979	76.49009		15.05	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.87624		77.79932		8.87687	77.79457		14.99	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.48880		179.48880		179.42617	179.42617			0.00	47	1,231.00
R210	On 05/11/2015	Bond Future			180.28241		180.28241		180.22000	180.22000			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.19906		133.19906		133.15581	133.15581			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.36090		135.36090		135.31796	135.31796			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.79421		138.79421		138.74537	138.74537			0.00	0	1,113.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 05/11/2015	Bond Future	141.04686		141.04686		140.99830	140.99830			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	8.67677		88.96439		8.67745	88.95924		12.39	0	17,327.00
R213	On 05/11/2015	Bond Future	8.73447		86.86425		8.73508	86.85969		12.87	0	0.00
R213	On 04/02/2016	Bond Future	8.78920		88.34578		8.78990	88.34061		12.74	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	8.82584		79.45540		8.82644	79.45052		15.22	115	19,996.00
R214	On 05/11/2015	Bond Future	8.87705		77.44540		8.87760	77.44967		15.82	0	0.00
R214	On 04/02/2016	Bond Future	8.92559		78.77510		8.92620	78.77024		15.79	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	21,400.69000		21,400.69000		21,390.36000	21,390.36000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.56560		4.56560		4.57230	4.57230		11.80	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51830		4.51830		4.52190	4.52190		12.11	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.66160		1.66160		1.67680	1.67680			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61980		1.61980		1.63380	1.63380			0	90.00

Total for Derivatives : 0.00 238,364 4298906.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.18532			101.16752			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.45384			101.43380			0	0.00
AA05	On 22/03/2019	Spot Bond	9.01500		102.62011		9.03500	102.53195			0	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.02567			101.00481			0	0.00
AA07	On 15/04/2021	Spot Bond	9.24500		102.34006		9.27500	102.18034			0	70,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.54700		10.00000	108.51900			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.22363			100.19980			0	205,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.97726			98.95272			0	0.00
AB013	On 21/11/2018	Spot Bond	9.49000		96.82709		9.51000	96.74601			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.76438		100.00000	9.74073			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		100.40280		10.84000	100.37401			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.15219		100.00000	11.13011			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.11984			101.09710			0	0.00
AB09	On 03/05/2017	Spot Bond	8.75000		103.49647		8.77000	103.43712			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		271.69243		2.15000	273.46410			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.92460			101.90630			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.84701			101.82713			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.68849			101.66764			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.73097			101.70956			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.18329			99.16301			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.67606			100.65651			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.59772			100.57803			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.42174			100.39961			0	19,800,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.43236			100.40971			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		173.82732		1.89000	174.67216			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.25685		2.76000	165.82612			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.56033		2.17000	176.46550			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.16102		1.82000	186.06285			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.14625		81.21072		8.16625	81.15337			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.14625		81.21072		8.16625	81.15337			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.55000			99.53000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.56956			101.54841			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond	0.00000		98.72000			98.70000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.78000			97.76000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.26000			97.25000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.85000			95.84000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.15000			96.14000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.13157			101.11136			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.03685			101.01665			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.77000			94.76000			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		94.03000			94.02000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.74000			93.73000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.47000			93.46000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.35273			101.33245			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.79000		104.72392		6.79500	104.70334			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.04915			101.02733			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.72000			91.71000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.50000			91.50000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		110.72399		2.54500	110.66335			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.36000		163.29632		2.34000	163.56223			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32500		215.00397		2.32500	214.88759			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.15000			90.16000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.58000		92.13250		9.61000	91.95805			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		102.15000			102.17000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		66.86000			69.05000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.39465			102.39465			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.67000			97.69000			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		110.70513		9.63000	110.67653			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.25000			101.27000			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	9.55500		111.24453		9.57500	111.07177			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.95000		91.34303		8.98000	91.19551			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		105.70000			101.66000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		119.62000			115.12000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.65000		110.56194		9.67000	110.39037			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.87000			91.86000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.83562			99.81510			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.74386			100.72166			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.30000		105.93145		8.32000	105.85789			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.95500		103.52233		8.98500	103.36143			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS12	On 14/05/2020	Spot Bond	9.24500	100.55167	9.27000	100.42947	0.00	0	0.00	0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.65500	100.61438	9.68500	100.43926	0.00	0	0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.05500	96.66865	9.08000	96.54867	0.00	0	3,110,000,000.00	0	0.00	
ABS7	On 11/09/2026	Spot Bond	9.75000	95.57112	9.77000	95.41746	0.00	0	1,460,000,000.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	7.59500	103.29806	7.63500	103.24655	0.00	0	0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.06000	275.35132	1.96000	277.15312	0.00	0	0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.09000	132.08743	1.08000	132.04170	0.00	0	0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.01000	134.81866	2.01000	134.74679	0.00	0	0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00665	100.00000	0.00663	0.00	0	0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	95.57972	100.00000	95.33651	0.00	0	0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.95000	103.52017	10.95500	103.48862	0.00	0	0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.38930		100.36006	0.00	0	0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.30369	100.00000	10.27872	0.00	0	0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.39868		100.36876	0.00	0	0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	100.53118		100.49176	0.00	0	0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	61.41475	100.00000	61.26597	0.00	0	0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	100.37993		100.35136	0.00	0	0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	70.23001	11.00000	70.20993	0.00	0	0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.30544	100.00000	39.21022	0.00	0	0.00	0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	101.79191		101.76861	0.00	0	0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	101.96165		101.93604	0.00	0	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
ACL078		On 20/09/2015	Spot Bond	0.00000	101.71623			101.69395			0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.76737			101.74440			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.78987			101.76659			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.92730			102.90282			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.92730			102.90282			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.94383			102.91921			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.94383			102.91921			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.91077			102.88643			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.26808			96.24942			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.52216			101.50059			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.73672			101.71416			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.78761			101.76435			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.80800			101.78447			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.76711			101.74414			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.67534			101.65362			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45500	104.02875		9.48000	103.90973			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.83086			100.80753			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.43872			101.41539			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	90.47195			90.45189			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	186.08913			187.11516			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	186.12871			187.15440			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL129	On 20/09/2021	Spot Bond	0.00000	101.71614			101.69386			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.63381			102.61184			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.02041			99.99983			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.63203			102.61009			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.90068			102.87647			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.28395			103.26036			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.00283			101.97992			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.66852			102.64871			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.72229			101.69993			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.58400			102.56328			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.68569			101.66383			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.61405			101.59316			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.05416		10.23000	102.02650			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.57709			101.55670			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	117.51373			117.46271			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.56500	105.20607		9.58500	105.11289			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	101.67948			101.65770			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	118.15939		1.75000	118.09726			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	101.55661			101.53650			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	101.64760			101.62517			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	101.69854			101.67541			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	101.59666			101.57493			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	101.68704			101.66729			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL181		On 20/06/2017	Spot Bond	0.00000	101.78595			101.76300			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.03330			103.01323			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.57831			101.55683			0	100,000,000.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.54440			102.52260			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.68836			101.66536			0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.64359			101.62230			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.73038			101.70790			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.75696			101.73412			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.70518			101.68674			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.92137			101.90275			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.76318			101.74026			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.76318			101.74026			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.86144			101.83606			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.65780			101.63522			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.86361			101.83933			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.42622			103.40325			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.86144			101.83606			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.63025			97.61093			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.79797			101.77458			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.78000			101.75575			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	135.35835			136.13069			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	136.32946			137.10717			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.55589			101.53472			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL208	On 20/03/2018	Spot Bond	0.00000	101.54162			101.52065			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.27639			100.25523			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.58035			101.55885			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.67919			100.65795			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.64760			101.62517			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.55793			101.53673			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.55589			101.53472			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.69775			101.67572			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.52667			100.50289			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	99.86512			99.84296			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.78576			100.76220			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.76306			100.74018			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.16636			100.14047			0	12,000,000.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	34.06464		100.00000	33.98212			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.43159		100.00000	15.39420			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.26028			100.23999			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.28612						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.30329						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.92527			100.90417			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.01476			100.99162			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.13397			101.10808			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.88618			100.86567			0	40,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.08500	99.55898		8.10500	99.52095			0	2,680,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.13506			101.10879			0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.31703			101.28653			0	0.00
AHL01U	On 15/04/2020	Spot Bond		100.00000	37.24244		100.00000	37.11608			0	0.00
AHL1AU	On 15/04/2020	Spot Bond		100.00000	9.68371		100.00000	9.65085			0	0.00
AIR01	On 15/03/2019	Spot Bond		9.08500	100.25523		9.10500	100.16875			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.65000	112.11593		9.67000	111.97035			0	0.00
AIR03	On 09/03/2016	Spot Bond		7.43500	105.01950		7.47500	104.96857			0	0.00
AIR04	On 29/05/2024	Spot Bond		9.32000	99.70310		9.35000	99.49917			0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	12.60883		100.00000	12.58093			0	0.00
AIR05	On 29/05/2030	Spot Bond		10.00500	100.09427		10.02500	99.91430			0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.61000	167.21969		2.59000	167.47608			0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	101.90871			101.88687			0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	99.91087			99.89305			0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	99.45504		100.00000	99.18478			0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	101.48463			101.46362			0	24,000,000.00
APF02	On 26/09/2019	Spot Bond		0.00000	101.59742			101.57474			0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	101.47662			101.45727			0	900,000,000.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.16747			100.13945			0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	101.45455			101.43479			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	101.61404			101.59315			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond	0.00000	101.90643			101.87789			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.89929			99.88252			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	100,000,000.00
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	93.23000			93.43000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	99.89929			99.88252			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	113.11729			113.08905			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57500	233.46378		2.57500	233.33580			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	113.88302			113.84441			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	113.56181			112.77374			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.30305			100.28067			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	110.10298			110.09466			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	112.17556			112.14726			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	100.50275			100.48064			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.59000	207.16004		2.59000	207.04642			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	101.66183			101.64186			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	101.45045			101.43061			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	101.04374			101.02341			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	101.02512			101.00381			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN058		On 22/04/2020	Spot Bond	0.00000	100.96501			100.94193			0	0.00
ASN059		On 28/04/2020	Spot Bond	0.00000	100.82265			100.79949			0	0.00
ASN061		On 30/04/2020	Spot Bond	0.00000	100.76327			100.74044			0	0.00
ASN062		On 14/05/2018	Spot Bond	0.00000	98.42518			98.42372			0	0.00
ASN063		On 13/11/2015	Spot Bond	0.00000	100.02501			100.02516			0	0.00
ASN064		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	37.97404		100.00000	37.88953			0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	19.01185		100.00000	18.96579			0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	19.12150		100.00000	19.07517			0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	18.62809		100.00000	18.58296			0	0.00
ASN43U		On 10/03/2017	Spot Bond	100.00000	31.47625		100.00000	31.37463			0	0.00
ASN49U		On 19/09/2016	Spot Bond	100.00000	45.30876		100.00000	45.19899			0	0.00
ASN50U		On 16/03/2018	Spot Bond	100.00000	18.71669		100.00000	18.67135			0	0.00
ASN55U		On 29/12/2016	Spot Bond	100.00000	31.41638		100.00000	31.32887			0	0.00
ASN56U		On 29/06/2016	Spot Bond	100.00000	43.92392		100.00000	43.80157			0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	99.83230			99.81368			0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	101.43354			101.41405			0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	101.36078			101.34010			380,000,000	190,000,000.00
BAW11		On 01/10/2018	Spot Bond	9.13500	103.53423		9.15500	103.45193			0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	101.59082			101.57043			1,000,000,000	200,000,000.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.83867			100.81861			0	400,000,000.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.05137			100.03206			0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.17511			100.15518			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond	9.52500	100.09601	9.55500	99.94409	0.00	0	1,000,000,000.00			
BAW2	On 02/10/2015	Spot Bond	6.78000	103.50852	6.78500	103.48803	0.00	160,000,000	250,000,000.00			
BAW20U	On 15/01/2016	Spot Bond	100.00000	57.73674	100.00000	57.59534	0.00	0	0.00			
BAW21	On 24/03/2022	Spot Bond	9.77500	99.42103	9.80500	99.25085	0.00	0	0.00			
BAW3	On 02/10/2017	Spot Bond	0.00000	103.79848		103.77686	0.00	0	0.00			
BAW8	On 02/10/2017	Spot Bond	8.90000	103.80594	8.92000	103.73933	0.00	0	0.00			
BAYA01	On 31/03/2016	Spot Bond	10.91600	102.91000	10.92089	102.87745	0.00	0	0.00			
BAYA04	On 30/09/2015	Spot Bond	10.88159	102.10284	10.88380	102.07246	0.00	0	0.00			
BAYA05	On 30/09/2015	Spot Bond	10.89429	102.10753	10.89488	102.07735	0.00	0	0.00			
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.90735		101.87779	0.00	0	0.00			
BAYA07	On 31/12/2015	Spot Bond	10.93159	102.09823	10.93399	102.06743	0.00	0	0.00			
BAYA08	On 31/12/2017	Spot Bond	11.95739	101.66490	11.97895	101.58479	0.00	0	0.00			
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.95088		101.92062	0.00	0	0.00			
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.95088		101.92062	0.00	0	0.00			
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.95095		101.92069	0.00	0	0.00			
BAYA12	On 31/03/2016	Spot Bond	11.16600	101.85085	11.17089	101.81797	0.00	0	0.00			
BAYA13	On 31/03/2016	Spot Bond	11.06743	102.18381	11.07065	102.15195	0.00	0	0.00			
BAYA14	On 30/09/2015	Spot Bond	10.88159	102.10284	10.88380	102.07246	0.00	0	0.00			
BAYA15	On 30/06/2016	Spot Bond	11.06532	102.27244	11.06904	102.23977	0.00	0	0.00			
BAYA16	On 30/09/2016	Spot Bond	10.29841	101.86813	10.30716	101.83379	0.00	0	0.00			
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.85520		101.82646	0.00	0	0.00			
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.80582		101.80582	0.00	0	0.00			
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.80582		101.80582	0.00	0	0.00			
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797		99.99797	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
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		11.67500	100.87756		11.69500	100.80948			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		11.60000	99.02376		11.62000	98.95304			100,000,000	100,000,000.00
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	101.69000			101.66390			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.62609		9.28000	101.60047			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.80923			101.78034			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.43500	101.39173		11.45500	101.31780			0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.75742			101.72937			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.80061			101.77185			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.80061			101.77185			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	101.73669			101.70896			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.82009			101.79191			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	101.82009			101.79191			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.74015			101.71237			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.75957			101.73236			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.82019			101.79201			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.42890			101.40694			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	101.49802			101.47414			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.91600	103.42511		13.92089	103.38419			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.29531	102.76436		15.30986	102.70187			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	102.36049			102.32263			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.36049			102.32263			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.36049			102.32263			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.44639			102.40712			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.05934			102.02639			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.49268		100.00000	33.42914			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.86582		100.00000	21.81228			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.90036		100.00000	19.85161			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.28417		100.00000	12.25409			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.29301		100.00000	12.26324			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.85214		100.00000	14.81577			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.86913		100.00000	12.83761			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.84812			100.82836			0	1,100,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.05692			101.03867			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.11893			101.09958			0	510,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.89872			100.87926			0	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.26469		100.00000	9.24224			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.26469		100.00000	9.24224			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	99.45504		100.00000	99.18478			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	82.20721		100.00000	82.02247			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000	182.61611		1.86000	183.13220			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.18000		159.58919		8.19000	159.35651			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18000		159.95019		8.19000	159.71896			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55500		97.64922		8.57500	97.47629			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	8.23500		98.53892		8.25500	98.46870			0	50,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.54299			101.52362			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.90062			100.87963			0	220,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.45719			101.43702			0	1,520,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.97638			100.95360			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.03460			101.01046			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.19713			101.16916			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.41184		100.00000	36.32266			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		100.71727			100.69581			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.73106			100.70918			0	200,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.73565			100.71364			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.79075			100.76710			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.86412			100.83829			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		35.61706		100.00000	35.52983			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		35.61706		100.00000	35.52983			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		101.69884			101.67820			0	160,000,000.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.73122			101.71016			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		8.40000	102.54049		8.42000	102.48485			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.82835			101.80604			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	102.00087			101.97633			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.46241		100.00000	25.40073			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.46241		100.00000	25.40073			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.45328			101.42616			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.20500	99.15930		11.23000	99.04471			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.74879			100.72259			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.09500	99.52258		11.12000	99.40583			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.47315			102.45219			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	73.77744		100.00000	73.63747			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.07355			100.05127			0	20,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.97668			100.95669			0	50,000,000.00
BID06	On 30/06/2019	Spot Bond		8.74500	104.12896		8.76500	104.03696			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.26755			99.25011			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.89790			100.87926			0	780,000,000.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.54600			99.56346			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.24066			100.22066			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.27718			100.25437			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.23333			100.21512			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.24475			100.22566			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.26546			100.24476			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.35119			100.32386			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.49837			100.45836			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BNP01	On 11/06/2015	Spot Bond		0.00000	101.50924			101.49127			0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	97.55296		100.00000	97.29758			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.87211			100.84763			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.89654			100.87138			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.34310			97.32399			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.71477			96.69589			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.20338			99.18485			0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	99.86026						0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	99.84272			99.82525			800,000,000	200,000,000.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.40429			99.38677			1,200,000,000	300,000,000.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.42215			99.40464			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.26453			99.24702			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.15924			99.14172			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.05574			99.03825			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.04465			99.02728			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	99.51153			99.52897			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.50797			99.52554			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	99.65564			99.59825			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	98.75019			98.73258			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.55859			98.54101			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.60727			98.58964			0	0.00
BTC30A	On 11/06/2015	Spot Bond		0.00000	99.85836		100.00000	97.59358			12,900,000,000	12,900,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	42.07214		100.00000	41.96909			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.48970			101.46816			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.54519			101.52281			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.63082			101.60948			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.32855			100.30529			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	16.92535		100.00000	16.85923				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.60000	107.01939		9.62000	106.96514				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.28549			105.26037				0	0.00
CBL11	On 06/05/2016	Spot Bond	8.65000	102.41306		8.67000	102.37180				0	0.00
CBL12	On 06/09/2018	Spot Bond	12.63500	99.26894		12.65500	99.18486				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	97.97387			97.94317				0	0.00
CBL14	On 01/02/2019	Spot Bond	12.93500	99.91064		12.95500	99.82049				0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05000	101.08743		9.07000	101.02777				0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	96.99834			96.96695				0	0.00
CBL18	On 23/08/2019	Spot Bond	12.93500	97.05407		12.95500	96.95929				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.93763			100.91700				0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	95.91160			95.88218				0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.41349			100.39121				0	0.00
CBL22	On 06/05/2020	Spot Bond	10.67500	92.46736		10.70500	92.33443				0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000	100.37871			100.35375				0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07500	119.12399		10.09500	118.97360				0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07500	108.71014		10.09500	108.55710				0	1,080,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.00000	109.52702		10.02000	109.36905				0	90,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.85123			99.82159				0	0.00
CGR11	On 28/03/2016	Spot Bond	11.80000	102.34366		11.82000	102.29646				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	101.98013			101.95124			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.36200			102.33221			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.66330		10.00000	109.63460			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.57527			101.54768			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	101.88352			101.85792			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.08144			101.05420			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	9.50247		100.00000	9.47247			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.84836			101.80397			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.04529			100.02266			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.55947			101.53544			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.62008			101.59508			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.68981			101.66371			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.51779			100.47933			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.51258			100.47449			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.54011			100.50004			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	101.71625			101.69398			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	102.10631			102.08723			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.25662		10.11000	104.22822			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN186	On 06/07/2016	Spot Bond	0.00000		101.21205			101.19108			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.37876		2.76000	122.31102			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.32520		3.14000	122.25629			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.10893		8.25000	102.08650			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.71000		124.60829		2.71000	124.53963			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.71179		2.40000	121.64572			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.39900			102.36743			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.50500		101.09627		8.54500	101.02232			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.94645			100.92457			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.96686			100.94481			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.55500		101.13765		8.59500	101.06327			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.55500		101.13765		8.59500	101.06327			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.60500		99.96455		8.64500	99.88556			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.75717			101.73434			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.93306			101.90784			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.42272			100.40054			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.20016			100.17621			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.53056		9.35000	102.50468			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.53056		9.35000	102.50468			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	102.25738			102.23708			0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.93825			101.91752			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.34156			102.32137			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.34156			102.32137			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.34156			102.32137			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.86369			101.84272			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.36500	102.67997		9.38500	102.59111			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.43348			101.41260			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.99245			101.96642			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.92658			101.90487			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.91654			101.89496			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.98037			101.95944			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.25286			100.22997			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.22436			100.19757			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	102.12601			102.10529			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.35287			102.33224			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.72590			100.70639			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.51180			101.49285			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.40895			101.38974			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.57627			101.55482			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.82498			100.80231			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.44540			100.42543			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.90511			101.88083			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN291	On 26/06/2017	Spot Bond	0.00000	101.71966			101.69518			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.67068			103.64861			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.44655			101.42210			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.70087			101.67667			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.50779			101.48323			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.87376			101.84935			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.47098			101.44653			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.60132			101.57700			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.59168			101.56668			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.97442			102.95117			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.47479			100.45077			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.86000	93.88231		10.89000	93.71145			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.38000	95.33807		11.41000	95.16387			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.52137			101.49749			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.88586			101.86015			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.46420			100.44072			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.87725			100.85498			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond		0.00000	100.81641			100.79203			0	40,000,000.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.79928		8.80500	100.77569			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.65780			101.63522			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.83150			102.80858			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.76371			101.73969			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.88179			101.85613			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.79815			101.77476			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.49312			102.46026			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	82.24850			82.18939			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.96178			101.93617			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.52137			101.49749			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.80671			100.78396			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.18075			102.15094			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.53016			101.50614			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.47780			102.44515			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	102.04330			102.01657			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.57302			101.55268			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.82480			101.79993			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.79901			100.77648			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.50511			100.48228			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	101.48620			101.46287			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.76909			100.74742			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.12960			100.02302			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	100.75316			100.73067			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.87189			100.84976			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.51103			101.49049			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.04000	105.05277		10.07000	104.84893			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.66606			101.64446			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.73007			100.70361			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.18000	106.84579		12.21000	106.64758			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.75971			100.73218			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.21000	106.66005		12.24000	106.46998			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	109.26211		10.02000	109.23260			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.75971			100.73218			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.83195			100.80849			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	104.34831			104.32033			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.64046			101.61920			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.67523			101.65351			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.67538			101.65366			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.58641			101.56149			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57500	103.31876		9.60500	103.16026			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.88090			101.85143			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.83090			101.80595			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.57000		102.00464		10.57000	101.97609			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.20635		11.00000	102.17662			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.87736			100.85691			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.87958			101.85507			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.88534			100.86418			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.97000		102.76939		12.00000	102.57099			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		102.04048			102.01262			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.67512			101.65340			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.90577			100.88034			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.78784			101.76459			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		101.32937			101.30863			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.54231			101.52240			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.57627			101.55482			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		101.66798			101.64527			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.02065			100.00000			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		101.83470			101.81002			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.96992			101.93844			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.44723			100.42462			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.44458			100.42209			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.95717			100.93463			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.85359			100.82819			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN402	On 30/06/2017	Spot Bond	0.00000		100.75853			100.73698			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.34911			100.32713			0	0.00
CLN404	On 21/02/2018	Spot Bond	100.00000		8.73184		100.00000	100.00000			1,000,000,000	1,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.80147		7.01000	41.79371			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		168.81013			168.58488			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	8.56500		147.31710		8.57500	147.22003			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.18000		159.58919		8.19000	159.35651			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.18000		159.95019		8.19000	159.71896			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.33876			97.31961			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.31600			97.29669			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.25130			101.22831			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.63197			101.60968			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.77759			101.75448			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.66306			101.64150			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.68562			101.66376			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.23822			101.21487			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.68836			101.66536			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.87725			100.85498			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.53754			101.51662			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.63445			101.61329			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.62422			101.60319			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.63440			101.61323			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.92375			100.90094			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COH001		On 26/11/2018	Spot Bond	0.00000	100.19389			100.16766			0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	101.17592			101.15196			0	0.00
COJ02		On 15/09/2016	Spot Bond	8.72500	104.86356		8.72500	104.83904			0	56,475,000.00
COJ04		On 05/06/2018	Spot Bond	8.72500	100.66511		8.74500	100.58936			0	830,000,000.00
COJ05		On 05/06/2023	Spot Bond	10.21500	110.64096		10.24500	110.43803			0	0.00
COJ06		On 09/12/2015	Spot Bond	7.24000	101.60587		7.24500	101.58347			0	0.00
COJ07		On 23/03/2021	Spot Bond	9.78500	106.40670		9.81500	106.24498			0	0.00
COJG01		On 09/06/2024	Spot Bond	9.82000	101.95776		9.85000	101.75182			0	0.00
COT01		On 03/04/2023	Spot Bond	10.19000	95.76016		10.22000	95.58096			0	0.00
COT02		On 03/04/2028	Spot Bond	10.90000	96.89291		10.92000	96.73316			0	1,000,000,000.00
COT03		On 05/06/2028	Spot Bond	10.90000	90.06094		10.92000	89.90742			0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.13038			100.02365			0	110,000,000.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.70767			100.68764			0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	11.14404		100.00000	11.11705			0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.18619			100.16365			0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	101.52012			101.49962			0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.14463			100.12358			0	0.00
CPL026		On 20/08/2015	Spot Bond	0.00000	102.02301			102.00356			0	0.00
CPL027		On 23/10/2015	Spot Bond	0.00000	100.80540			100.78575			0	0.00
CPL02U		On 12/03/2020	Spot Bond	100.00000	11.20431		100.00000	11.17717			0	0.00
CPL03U		On 12/12/2018	Spot Bond	100.00000	13.54585		100.00000	13.51303			0	0.00
CPV01		On 30/06/2029	Spot Bond	11.55000	101.78327		11.58000	101.60213			0	12,800,000,000.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	14.01240		100.00000	13.97846			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.75626	100.00000	6.73989	0.00	0	0.00			
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.66066	100.00000	14.62513	0.00	0	0.00			
DENG43	On 28/01/2016	Spot Bond	0.00000	100.72298	100.70363	0.00	0	0.00				
DENG44	On 29/09/2017	Spot Bond	7.92500	98.99725	7.94500	98.93521	0.00	0	0.00			
DENG55	On 20/11/2015	Spot Bond	0.00000	100.26378	100.24468	0.00	0	0.00				
DENG56	On 25/02/2016	Spot Bond	0.00000	100.17410	100.15291	0.00	0	0.00				
DENG57	On 03/03/2016	Spot Bond	0.00000	99.99999	99.98228	0.00	0	0.00				
DLT02U	On 06/11/2015	Spot Bond	100.00000	86.76644	100.00000	86.56605	0.00	0	0.00			
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.88274	99.86322	0.00	0	0.00				
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.23998	101.21764	0.00	0	0.00				
DLTC09	On 05/08/2015	Spot Bond	0.00000	102.35294	102.33317	0.00	0	0.00				
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.62494	100.60357	0.00	0	0.00				
DOL003	On 20/09/2018	Spot Bond	0.00000	102.17668	102.14693	0.00	0	0.00				
DOL004	On 24/01/2019	Spot Bond	0.00000	101.38295	101.34781	0.00	0	0.00				
DOL007	On 20/06/2019	Spot Bond	0.00000	101.89197	101.86617	0.00	0	0.00				
DOL009	On 20/12/2019	Spot Bond	0.00000	55.51714	55.46847	0.00	0	0.00				
DRD04	On 03/07/2015	Spot Bond	0.00000	101.73945	101.70918	0.00	0	0.00				
DV2021	On 18/06/2021	Spot Bond	8.77500	105.31178	8.80500	105.14757	0.00	0	0.00			
DV21	On 15/06/2016	Spot Bond	7.35500	106.98799	7.39500	106.92542	0.00	0	0.00			
DV22	On 07/02/2020	Spot Bond	8.84500	105.28256	8.87000	105.16188	0.00	0	0.00		1,354,400,000.00	
DV23	On 27/02/2023	Spot Bond	9.47000	105.48376	9.50000	105.29191	0.00	0	0.00		1,134,223,000.00	
DV24	On 18/02/2024	Spot Bond	9.45000	104.18671	9.48000	103.98319	0.00	0	0.00			0.00
DV29	On 18/02/2029	Spot Bond	9.55500	107.01822	9.57500	106.83516	0.00	0	0.00		300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000	101.31708	101.29844	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
DVC006	On 29/06/2015	Spot Bond	0.00000		101.20305			101.18497			600,000,000	300,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.48025			101.46115			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.26266			100.24364			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		99.85155			99.83302			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		99.84937			99.83056			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.38502			100.36462			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.05147			101.03266			0	100,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.91527			100.89555			0	80,000,000.00
E170	On 01/08/2020	Spot Bond	8.19000		126.51694	8.21500	126.37122				0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.14435			96.09319			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	2.35000		99.61465	2.34000	99.72893				0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.79081	1.20000	135.72146				0	7,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.06000		123.97255	2.04000	124.17959				0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		112.06200	2.02000	112.28395				0	0.00
EL30	On 29/07/2030	Spot Bond	2.02000		113.31157	2.00000	113.53937				0	0.00
EL31	On 02/06/2031	Spot Bond	2.17500		102.92562	2.17500	102.87036				0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		100.00074	2.32000	100.10952				0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62500		107.37836	9.65500	107.22799				0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52500		107.62939	9.55500	107.46697				0	166,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.95000		101.38503	9.97000	101.24140				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.19000		95.89385		10.21000	95.78272			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.33000		102.82222		10.35000	102.70184			3,920,000,000	5,961,699,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.32815			100.30617			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.21058			98.19007			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		99.82813			99.80905			0	696,100,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.60159			100.57940			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.57885			100.55748			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.54877			100.52848			0	148,000,000.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.95808			101.93850			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.18195			100.16005			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		100.07328		100.00000	99.80570			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.81000		105.58443		10.81500	105.55301			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.68750			102.66184			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.88592			99.86010			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.12760			100.10331			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.21500		97.50341		10.23500	97.42957			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		98.19057			98.16720			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.54170			97.51456			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		100.35340			100.33012			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		100.37487			100.35024			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.43987			100.41886			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.31471			100.29479			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.32747			100.30675			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.31216			100.29240			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.32279			100.30237			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.32342			100.30203			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.31911			100.29799			0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		102.27226		6.50000	102.25434			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.07500		104.06164		8.09500	103.98764			25,579,900	5,101,603,300.00
ES23	On 25/01/2023	Spot Bond	8.69000		110.74840		8.72000	110.54980			63,746,800	51,271,641,500.00
ES26	On 02/04/2026	Spot Bond	8.98000		93.58682		9.00000	93.43485			1,356,500	12,483,212,300.00
ES33	On 15/09/2033	Spot Bond	9.68500		83.05113		9.70000	82.92073			1,977,000	27,011,977,000.00
ES42	On 25/04/2042	Spot Bond	9.77500		88.84701		9.78500	88.73920			631,200	32,631,243,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.32465			100.30166			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.54099			98.51684			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.19314			100.16999			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.98786			100.96687			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.46581			101.44507			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.28087			100.25777			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.25564			100.23449			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.01788			99.99998			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.52930			101.51131			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.05559			101.03604			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.43578			100.41597			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		11.11172		100.00000	11.08480			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.81471		100.00000	10.78852			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.65555			101.63546			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.63861			100.61554			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.84975			101.82716			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.97918			101.95492			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.53500		100.76495		9.55500	100.68120			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.59203			101.57433			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.59195			101.57425			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.80866			100.78595			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.09640			104.07408			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.02106			99.99974			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.02143			99.99973			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27500		98.81775		10.30500	98.65990			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		99.87586			99.85101			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.38500		110.08753		10.40500	109.99702			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.51019			101.48560			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.01000		134.81866		2.01000	134.74679			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		274.76973		1.99000	276.56676			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000		113.48719		2.26000	113.42591			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.93000		153.55537		2.32000	163.91753			10,000,000,000	10,000,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.08500		193.41986		2.21500	218.24776			15,000,000,000	15,000,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.06000		104.64494		7.06500	104.62363			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63400		66.16851		7.63600	66.14844			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond	9.41300	42.02450		9.41300	42.01282			0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.65000	40.67356		9.65000	40.66209			0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.97159			0	300,000,000.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.98223			101.95634			0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.71631			101.69403			0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.88406			101.85951			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	101.86144			101.83606			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	101.77390			101.74973			0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	102.01518			101.98769			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	101.83090			101.80595			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.94691			101.92035			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	102.40009			102.36723			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	102.32903			102.29716			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	24.98627		100.09221	24.92569				0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.66186			101.63925			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.75613			111.72904			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	102.20691			102.17796			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.07844			103.06185			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.84305			101.81905			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.86354			101.83926			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.70194			101.67985			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.73928			101.71559			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.27826			102.24710			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.70873			101.68546			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.17403		13.22500	63.15170				0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.61092			101.58900			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	101.61296			101.59101			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.37076			102.33958			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.68631			101.66335			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49000	102.08998		3.49000	102.03144			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.75964			101.73567			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.75964			101.73567			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.30593			102.28211			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.52137			101.49749			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.71698			99.69345			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.65780			101.63522			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.61907			101.59704			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.72265			100.69646			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.89604			101.87019			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.48562			100.46426			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.71523			100.68930			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.89057			100.86545			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.17668			102.14693			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.72298			101.69952			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.19473			102.16594			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.60073			101.57895			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.73928			101.71559			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.73928			101.71559			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.58015			101.56103			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	101.30020			101.27958			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.37114			101.34937			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.34606			101.32691			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.66300		10.00000	109.63500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.12540			101.10556			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.83702			101.81197			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.10987			101.08992			4,000,000,000	2,000,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.32813			101.30895			0	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.08699			101.06707			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.08993			101.06995			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.05158			101.02921			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.95599			100.93568			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.05158			101.02921			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.95216			100.93193			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.64305			100.61937			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.66075		8.75000	100.63708			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.70669			101.68345			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.33700		100.00000	11.30953			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.39297		100.00000	10.36779			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.71930			96.69082			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	12.14166		100.00000	12.11225			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.54231			99.51832			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.18968		100.00000	22.13534			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.60194			100.57889			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		8.67019		100.00000	8.64918			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		21.38316		100.00000	21.33136			0	1,200,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.60190			100.57885			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.35543		100.00000	21.30369			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.60044			100.57744			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.57058			100.54870			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.67297			100.64992			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.63236			100.61067			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.82000		128.41230		2.82000	128.34101			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.47780			100.45615			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.47159			100.45022			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.47159			100.45022			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.31401			100.29015			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.44174			101.42265			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.71044			101.69132			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.59352			101.57416			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.67217			101.64675			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.39118			101.36633			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.17568			101.15433			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.84915			101.82506			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.83896			101.81501			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.97538			101.95309			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.82765			100.80435			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000		124.40923		3.35000	124.33838			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		101.87167			101.84729			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.89008			101.86544			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.40000		124.03903		3.40000	123.96821			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		124.18695		3.38000	124.11613			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.41000		129.31041		2.40000	129.26083			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.48000		138.27586		2.47000	138.21826			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.92686			100.90078			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.63441			101.61324			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.85944			101.83522			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.16201			102.13368			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.08435			102.05707			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.78612			101.76178			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.78408			101.75977			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.52615			101.50773			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.29068		100.00000	12.26090			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		51.44897		100.00000	51.32433			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		94.26863		100.00000	94.03117			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.20853		100.00000	23.15231			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.32052		100.00000	34.21337			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.13161		100.00000	12.10190			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.60229			101.58327			1,000,000,000	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.85815			101.83867			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.19491			101.17298			0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.55777			100.53785			0.00	500,000,000	550,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.28961			99.27047			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.45602			99.43686			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.38535			102.36392			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800		104.85711	2.07300		104.95004			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		112.18182	2.44000		112.31621			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.86893			100.84868			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.16095	10.38000		101.13247			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.16095	10.38000		101.13247			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		103.16590			103.13957			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000		109.48567	2.58000		109.61546			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52500		209.05143	2.52500		208.93715			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		110.05678	2.55000		110.18754			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55500		208.17590	2.55500		208.06190			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.91556			100.88900			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.34500		112.65504	2.34500		112.59395			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		108.35413	2.64000		108.48200			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.24156			101.22323			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.42000			53.80800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.51808			100.49889			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		106.40777	2.74500		106.53234			0.00	3,641,008,500	3,641,008,500.00
FRS120	On 07/12/2033	Spot Bond	2.67500		204.71796	2.67500		204.60521			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72500		203.29780	2.72500		203.18555			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
FRS122	On 31/01/2025	Spot Bond	2.27500		99.22627		2.27500	99.17266			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75500		202.45148		2.75500	202.33952			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		101.50758		3.02000	101.62388			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.97000		152.89738		2.95000	153.14050			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.48000		94.06892		3.47000	94.17282			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.96000		153.06157		2.94000	153.30505			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.42849			100.40986			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.02000		151.95675		3.00000	152.19767			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.26500		189.18286		3.26500	189.07779			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.41000		94.36686		3.40000	94.46012			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.38000		94.85141		3.37000	94.94554			0	0.00
FRS136	On 31/01/2038	Spot Bond	2.25000		99.01904		2.25000	98.95326			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.21000		272.45791		2.11000	274.23588			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		274.57620		2.00000	276.37162			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		261.05697		2.72000	262.74142			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		131.05799		2.48000	130.98645			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.77921			100.75733			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01000		130.69635		2.01000	130.62668			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.99446			100.97178			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.24290			101.22134			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.65665			100.63415			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		109.42645		2.42000	109.58662			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	27.37916	104.97509	27.30989	0.00	0	0.00			
FRS73	On 12/06/2017	Spot Bond	101.07593	30.42263	101.07593	30.34823	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	22.47699	100.44759	22.42233	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	28.68040	100.76967	28.61045	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	2.04500	119.28145	2.04500	119.21782	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	2.20500	114.02931	2.20500	113.96791	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	98.84447	0.00000	98.84337	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.23500	113.73324	2.23500	113.67191	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	100.14409	0.00000	100.03526	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.30000	343.02652	2.20000	345.26131	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	100.55343	0.00000	100.53112	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	100.15149	0.00000	100.12776	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.65500	102.13466	7.69500	102.06551	0.00	1,500,000,000	1,500,000,000.00			
FRX17	On 15/09/2017	Spot Bond	8.25000	102.33737	8.27000	102.27383	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.48500	106.44155	8.50500	106.36582	0.00	0	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	9.11500	100.04246	9.13000	99.96449	0.00	0	760,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.36500	98.94928	9.77500	97.27772	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	9.96000	90.24343	9.98000	90.12156	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	10.11000	103.65325	10.34000	102.21678	0.00	0	300,000,000.00			
FRX26	On 01/10/2026	Spot Bond	10.36000	95.95087	10.38000	95.79811	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.68000	96.47166	10.70000	96.30498	0.00	0	3,000,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.80500		92.87840		10.82500	92.71300			0	200,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.22000		80.45813		10.23000	80.36043			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.46046			101.44165			0	314,015,900.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.48093			101.46184			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.53207			101.51229			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.61393			101.59304			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.67532			101.65359			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.94121			101.91588			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.27558			100.25447			0	623,513,500.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.12857			100.10722			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.28574			100.26390			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.29701			100.27436			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.30639			100.28308			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.34762			100.32134			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		52.96843		100.00000	52.84012			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.88663		100.00000	8.86510			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.49093		100.00000	1.48732			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25014		100.00000	0.24953			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
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		10.30369		100.00000	10.27872			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.72867	100.00000	1.72448				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.29002	100.00000	0.28932				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.16847		101.14744				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.40000		101.49286	9.42000	101.43394				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.92012		100.90011				0.00	0	1,100,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.18183		100.16130				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.18421		100.16341				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.19967		100.17716				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.21864		100.19401				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.23046		100.20451				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.40814		100.39039				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.08786	100.00000	10.92188				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.16290	100.00000	18.95273				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.78639	100.00000	11.57164				0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.85622	100.00000	10.82233				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.71634		100.69613				0.00	0	392,646,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.74431			100.72333			5,600,000,000	1,400,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.77902			100.75705			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.82714			100.80382			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	100.88824			100.86780			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.02311			101.00231			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.38636			102.36774			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.84317			99.82359			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.28772			100.26409			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.47964			101.45938			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	1,039,500,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.91599			101.89485			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.79156			100.76549			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.97362		100.00000	9.94945			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.96233			100.94286			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.76339			101.69798			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.62914			100.60764			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.63642			100.61468			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.25816			101.24044			760,000,000	460,000,000.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.47912			100.46138			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.94315			100.92165			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.47515		92.50427		7.47515	92.48550			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		100.98492			100.96245			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521		104.41639		8.47521	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		101.03859			101.01489			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542		104.41639		8.92542	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		101.10414			101.07894			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		101.02865			101.00677			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.18924			101.16501			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.51770			100.49424			0	434,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.28000		103.81175		9.30000	103.75454			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.34389			100.31788			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.32332			100.29878			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43500		108.70214		8.46000	108.57097			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000		277.30049		1.86000	279.11839			125,200,000	2,257,600,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		283.72410		1.86000	285.78077			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HWAY34	On 31/07/2034	Spot Bond		9.66500	99.52905		9.68000	99.37707			0	2,230,000,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.70500	99.12458		9.72000	98.97121			0	0.00	
HWF02U	On 30/09/2016	Spot Bond		100.00000	38.36357		100.00000	38.27063			0	0.00	
HWF04U	On 09/10/2015	Spot Bond		100.00000	92.36318		100.00000	92.13285			0	0.00	
HWF05U	On 09/10/2016	Spot Bond		100.00000	42.26327		100.00000	42.15977			0	50,000,000.00	
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.89980		100.00000	33.81767			0	150,000,000.00	
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.66300		10.00000	109.63500			0	0.00	
I2025	On 31/01/2025	Spot Bond		1.59500	120.24107		1.59500	120.17834			0.00	48,830,090,000	24,524,667,600.00
I2038	On 31/01/2038	Spot Bond		1.83000	125.12278		1.82000	125.27951			0.00	52,151,811,600	12,136,916,600.00
I2046	On 31/03/2046	Spot Bond		1.87000	125.12263		1.87000	125.05648			0.00	50,069,251,200	95,970,649,600.00
I2050	On 31/12/2050	Spot Bond		1.89000	134.54968		1.88500	134.64157			0.00	1,500,854,800	34,060,541,000.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.48346			101.46514			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		8.10500	103.08924		8.14500	103.03678			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.15000	106.64705		8.17000	106.57353			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.92500	102.76988		7.96500	102.70221			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.62492			100.60355			0.00	800,000,000	200,000,000.00
IBL34	On 31/01/2017	Spot Bond		1.25000	131.74664		1.24000	131.70044			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.08000	134.25081		2.08000	134.17900			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.88534			101.86563			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.27000	102.69181		8.29000	102.61905			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.60733			101.58944			0.00	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.30801			102.28865			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.44202			100.42112			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
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.86500		101.01089		8.88500	100.92796			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.31500		95.16238		9.34000	95.05069			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.52875			101.51004			25,800,000	12,900,000.00
IBL49	On 02/04/2018	Spot Bond	8.94000		97.28755		8.96000	97.21639			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36500		101.95253		9.39000	101.82682			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.58337			100.56317			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.72339			99.70235			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.86500		101.77868		7.90500	101.71351			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.64500		101.28455		8.66500	101.20700			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.75360			100.73099			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.41000			100.38950			0	600,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.92000		103.50430		7.94000	103.45064			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.60500		104.55937		8.62500	104.47189			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.67000		106.36464		9.70000	106.15917			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		101.27191			101.25244			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.78390			100.76416			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.59718			100.57688			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.71002			100.68940			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.72417			100.70315			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		99.82702			101.68401			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.81000		128.48923		2.81000	128.41794			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00944		100.00000	0.00942			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.88276			100.86335			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.85128			100.83094			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.32500		96.84319		9.35500	96.69749			3,700,000,000	43,700,000,000.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.20560			100.18355			0	45,000,000,000.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.07912			100.05637			0	30,000,000,000.00
IDCG06	On 24/11/2024	Spot Bond	10.00000		97.53909		10.02000	97.39487			5,000,000,000	40,000,000,000.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.69216		5.00000	101.67829			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.60904		5.00000	100.59547			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.87556		4.00000	100.86470			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.50989		4.00000	100.49901			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.93021		100.00000	45.81773			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.74930		100.00000	45.63726			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.74930		100.00000	45.63726			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.71969		9.20000	104.69395			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.38166			100.35663			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.87667		100.00000	8.85517			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.47710			100.44877			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		94.26863		100.00000	94.03117			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.76872		100.00000	14.73255			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.71974		100.00000	20.66954			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.55058		100.00000	1.54761			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.74618		100.00000	9.72231			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.61727		100.00000	9.59397			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.72370		100.00000	10.69744			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN290U	On 31/12/2016	Spot Bond	100.00000		31.43879	100.00000	31.36179				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		83.71560	100.00000	83.52403				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		94.69702	100.00000	94.45605				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		94.74357	100.00000	94.50249				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		86.96255	100.00000	86.69248				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		81.57024	100.00000	81.33515				0	100,000,000.00
IN700U	On 18/08/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919				0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491				0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.80749	6.40000	99.79003				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.19368	6.45000	99.17629				600,000,000	200,000,000.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.07211	6.45000	99.05477				0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.92671	6.60000	98.90902				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.67959	6.60000	98.66198				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.55649	6.60000	98.53892				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.64649		101.62108				0	0.00
ING115	On 31/03/2016	Spot Bond	10.91600		102.61469	10.92089	102.58225				0	0.00
ING116	On 31/03/2016	Spot Bond	10.91600		101.96063	10.92089	101.92839				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.72631		101.70294				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.69334		101.67044				0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.07180	6.50000	101.05414				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	101.81054			101.78588			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	101.60950			101.58871			0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.97940			100.95985			0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.66966			101.64598			0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	103.72406			103.70243			0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.89083			100.87233			0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	98.18947			98.17119			0	0.00
ING298		On 17/09/2015	Spot Bond	0.00000	98.05042			98.03203			0	0.00
ING301		On 12/10/2015	Spot Bond	100.00000	73.58871		100.00000	73.44064			0	0.00
INGR06		On 10/06/2016	Spot Bond	0.00000	100.31336			100.29247			0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.62741			100.59790			0	0.00
IP274U		On 14/07/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.07840			101.05739			0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.09225			101.07096			0	0.00
IPF06		On 13/04/2017	Spot Bond	8.61500	101.51954		8.65500	101.42842			0	1,200,000,000.00
IPF07		On 01/07/2017	Spot Bond	0.00000	101.30371			101.28338			0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	101.33464			101.31382			0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	101.35528			101.33413			0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	101.00961			100.98908			0	656,000,000.00
IPF11		On 15/10/2015	Spot Bond	0.00000	101.06026			101.03869			0	75,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF12	On 15/04/2018	Spot Bond	0.00000	101.02965			101.00871			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	100.87099			100.85322			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500	98.99106		9.70500	98.83330			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.72438			101.70483			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.84000	103.68809		8.86000	103.62202			0	1,443,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.19660			101.17590			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.17046			101.14897			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	99.57251			99.54967			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.75621			101.73243			0	0.00
IV014	On 22/06/2015	Spot Bond	8.13000	104.82886		8.13500	104.80533			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.14930			103.12698			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.88571			99.86286			0	0.00
IV017	On 31/01/2022	Spot Bond	3.36000	127.70311		3.36000	127.63034			0	0.00
IV019	On 31/03/2028	Spot Bond	3.52000	149.21749		3.50000	149.33942			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.46885			101.44547			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.21018			101.18656			0	100,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.06960			101.04517			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.79905			99.77676			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.60070			101.57749			0	0.00
IV030	On 31/01/2025	Spot Bond	3.59500	108.24877		3.59500	108.18639			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59500	108.24877		3.59500	108.18639			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.81197			99.78851			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.50084			100.47474			0	0.00
IV08	On 30/04/2018	Spot Bond	10.40500	109.41719		10.42500	109.33533			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		102.79855			102.77198			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.62000		142.65006		3.60000	142.87098			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.85992		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.61274		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.52137		6.60000	98.50382			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.27626		6.60000	98.25880			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.89426			100.87492			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.91583			100.89617			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.14236			101.12262			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.27455			100.25353			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.26728			100.24318			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.03826			100.01913			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.07849			101.05748			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.08542			101.06427			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC019		On 12/07/2017	Spot Bond	0.00000	101.09928			101.07785			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.03692			101.01673			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.93719			100.91582			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.74319			100.72162			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	101.61461			101.59411			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.39009			100.36828			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.15329			100.13217			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.15179			100.13086			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	101.23701			101.21567			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.82184			100.80116			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	101.50050			101.48153			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	101.38008			101.35922			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	101.41547			101.39406			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	101.41547			101.39405			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.20500	103.80849		9.22500	103.71522			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	15.86965		100.00000	15.83414			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.06360		100.00000	11.03651			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.92421			100.90458			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.34500	103.35903		9.37500	103.19513			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.75722			100.73524			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.41211			100.39047			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	101.54768			101.52899			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	104.44247			104.42315			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.78925			100.76938			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	
IVC046		On 24/10/2017	Spot Bond	0.00000	101.81218			101.79190			0	0.00	
IVC047		On 27/10/2015	Spot Bond	6.93000	100.94189		6.93500	100.92127			0	0.00	
IVC048		On 06/11/2017	Spot Bond	0.00000	100.62801			100.60487			0	0.00	
IVC049		On 21/11/2019	Spot Bond	0.00000	100.28786			100.26422			0	0.00	
IVC050		On 03/12/2017	Spot Bond	0.00000	99.99975			99.97947			0	0.00	
IVC051		On 03/02/2018	Spot Bond	0.00000	100.66680			100.64402			0	0.00	
IVC052		On 10/02/2016	Spot Bond	0.00000	100.47409			100.45261			0	0.00	
IVC053		On 11/02/2018	Spot Bond	0.00000	100.51719			100.49381			0	0.00	
IVC054		On 03/03/2016	Spot Bond	0.00000	99.99999			99.98119			0	0.00	
IVC055		On 26/03/2020	Spot Bond	0.00000	101.54107			101.51923			0	0.00	
IVC056		On 29/04/2016	Spot Bond	0.00000	100.71949			100.69861			0	500,000,000.00	
JAS01		On 31/01/2018	Spot Bond	0.00000	100.87737			100.85109			0	0.00	
JDG01		On 30/10/2015	Spot Bond	0.00000	100.74777			100.72541			0	563,300,000.00	
JDG03		On 15/04/2016	Spot Bond	0.00000	100.88350			100.86165			0	0.00	
JDG03U		On 21/02/2016	Spot Bond	100.00000	52.84012		100.00000	52.71211			0	0.00	
JDG04		On 15/04/2018	Spot Bond	0.00000	101.42662			101.40442			0.00	2,500,000,000	2,500,000,000.00
KAP001		On 13/06/2017	Spot Bond	0.00000	99.94027			101.93850			0	0.00	
KAP002		On 13/06/2019	Spot Bond	0.00000	99.74609			101.81755			0	0.00	
KAP003		On 06/06/2019	Spot Bond	0.00000	99.88816			99.86583			0	0.00	
KCF03U		On 30/10/2015	Spot Bond	100.00000	86.46081		100.00000	86.25592			0	0.00	
KSB007		On 31/08/2017	Spot Bond	0.00000	102.19925			102.17482			0	0.00	
KSB008		On 01/11/2017	Spot Bond	0.00000	100.77906			100.75253			0	0.00	
KW01		On 31/10/2027	Spot Bond	8.55000	138.63311		8.57000	138.41181			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000	101.42918			101.40956			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.74761			99.64133			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.03699			100.01849			0	500,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	101.50904			101.48934			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	101.11459			101.09210			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.31500	97.70736		10.34000	97.59403			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	102.60008		9.71000	102.57322			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.72426			100.70253			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.87000	99.96305		8.89000	99.90047			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.00000	97.91885		9.02000	97.84721			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.98500	99.46895		10.01000	99.34467			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	99.79888			99.77658			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.65132			102.47217			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.95000	101.10566		7.95500	106.41883			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.61950			102.69319			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.26644			100.23491			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.30073			100.27782			0	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.31020			100.28777			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.33239			100.30837			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.39719			100.37804			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	101.51256			101.49304			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.89554			99.87813			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	99.37314			99.35573			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.01728			99.00004			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ071	On 11/08/2015	Spot Bond		0.00000	98.79474			98.77727			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.66270			101.64399			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.67503			101.65618			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.70795			101.68052			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.34298			101.32415			0	500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.03553			102.01599			0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.33371			101.31479			0	300,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.04302			100.02531			0	140,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.23164			100.42141			1,000,000,000	1,000,000,000.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.00446			100.98507			0	200,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.52528			100.50583			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.52465			100.50448			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.53637			100.51576			0	200,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	99.90375			99.88451			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.97595			100.95647			0	496,000,000.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.05069			101.03022			0	78,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		61.11755		100.00000	60.96949			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.36093		100.00000	22.30617			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.65715		100.00000	21.60410			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.74310		100.00000	21.68985			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.89318		100.00000	20.84256			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.85431		100.00000	21.80137			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.70995			100.68934			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond	8.86500	101.71272	8.88500	101.62403	0.00	0	571,000,000.00			
MBSA02	On 15/04/2019	Spot Bond	8.88500	101.23755	8.90500	101.14917	0.00	0	0.00			
MBSA03	On 09/06/2015	Spot Bond	0.00000	103.33918		103.32021	0.00	0	0.00			
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.15737		101.13651	0.00	0	0.00			
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.17114		103.14913	0.00	0	0.00			
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.31196		103.28894	0.00	0	0.00			
MEFSB3	On 05/10/2016	Spot Bond	8.08500	101.99501	8.10500	101.94783	0.00	0	0.00			
MEFSB4	On 05/01/2019	Spot Bond	8.85500	105.29321	8.87500	105.20706	0.00	0	0.00			
MEFSB5	On 05/01/2022	Spot Bond	9.60000	106.07122	9.63000	105.89796	0.00	0	0.00			
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.47067		101.45172	0.00	0	0.00			
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.52185		101.50221	0.00	0	0.00			
MFS1B	On 20/09/2019	Spot Bond	9.66500	104.12138	9.69000	104.00625	0.00	0	0.00			
MGL01	On 15/09/2015	Spot Bond	7.10000	102.18282	7.10500	102.16191	0.00	6,000,000,000	5,470,000,000.00			
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MIIL02	On 31/05/2017	Spot Bond	9.01000	99.66843	9.03000	99.60875	0.00	0	0.00			
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.62673		101.60668	0.00	0	15,500,000.00			
MMIG02	On 17/03/2026	Spot Bond	9.47500	104.68794	9.50500	104.52810	0.00	0	400,000,000.00			
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.04259		100.02116	0.00	0	0.00			
MMS01U	On 10/12/2016	Spot Bond	100.00000	25.77308	100.00000	25.71064	0.00	0	0.00			
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
MQB02	On 31/05/2017	Spot Bond	8.71000	99.66465	8.73000	99.60563	0.00	0	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	7.05000	103.87744	7.05500	103.85696	0.00	0	0.00			
MTN04	On 13/07/2017	Spot Bond	8.70000	106.63097	8.72000	106.56733	0.00	0	510,000,000.00			
N4A211	On 14/08/2020	Spot Bond	100.89771	6.70415	100.89771	6.68778	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	
N4A302		On 14/08/2020	Spot Bond		100.61875	6.79174	100.61875	6.77520			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		9.03500	96.18928	9.06500	96.01025			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.63000	101.67465	7.67000	101.61068			0.00	500,000,000	500,000,000.00
NBK11A		On 28/11/2020	Spot Bond		9.18500	99.02034	9.21000	98.89110			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.92500	103.93639	8.95500	103.77657			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		9.37000	104.10720	9.40000	103.90186			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.14939		101.12860			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		9.28500	104.09504	9.31500	103.93241			0.00	0	60,000,000.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.19387		100.17295			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond		9.52500	99.10950	9.55500	98.94126			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	101.22417		101.20276			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond		10.15000	98.55085	10.17000	98.40591			0.00	0	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	100.85536		100.83629			0.00	0	200,000,000.00
NBK17A		On 22/04/2026	Spot Bond		10.33000	98.67010	10.35000	98.51628			0.00	0	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond		0.00000	100.21950		100.11543			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond		0.00000	101.31508		101.29638			0.00	0	232,000,000.00
NBK19A		On 01/06/2022	Spot Bond		9.64000	100.05146	9.64000	9.64000			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
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.10716			101.08811			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.36000		100.05521		10.36000	10.36000			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.41296			101.39238			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.44886			100.42911			0	260,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.45033			100.42894			0	569,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.46219			100.44025			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.48938			100.46723			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.49461			100.47118			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.95132			100.92852			0	0.00
NBK27B	On 01/06/2018	Spot Bond	100.00000		16.70407		100.00000	8.69719			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.93000		103.23652		6.93500	103.21584			1,900,000,000	2,640,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.18477			102.16636			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.88500		111.36748		8.90500	111.26759			0	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.72500		38.36801		10.74500	38.29220			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.00258			100.97971			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.67500		103.10083		7.71500	103.04857			2,400,000,000	600,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.46135			101.44168			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.67380			96.65532			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.01913			99.99997			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		100.77462			100.75287			0	1,260,000,000.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.75735			100.73538			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.14024			93.12114			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.16254			101.14354			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.41981			100.39643			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.58835			101.56780			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.50648			101.48705			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.83503			101.81398			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.45631			101.43755			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.43965			101.42008			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.43863			101.41908			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.68560			100.66501			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.65780			101.63522			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.89500	106.56675		9.91500	106.41971			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.64760			101.62517			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.93000	105.45603		9.95000	105.30599			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.65780			101.63522			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.49064			101.47037			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.49129			101.47103			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.67409			101.65130			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.69446			101.67139			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.02079			100.00000			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	101.16979			101.14874			0	0.00
NED11	On 17/09/2015	Spot Bond		7.04000	103.16088		7.04500	103.13991			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.88192			100.85717			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	98.83181			98.72270			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond	10.06500		104.02909		10.08500	103.88396			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.91579			99.89172			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.13605			101.11253			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.14999			101.12559			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.03676			101.01889			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.78999		9.44500	116.76070			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		100.09965			100.07623			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		168.64614		2.01000	168.80525			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.45500		111.58831		2.45500	141.30531			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		182.94028		3.45000	182.83332			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.84500		107.70547		2.84500	107.64230			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.11000		140.46658		3.09000	140.69817			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.02000		151.95675		3.00000	152.19767			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71500		105.92430		8.74000	105.79583			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34500		104.62920		9.37000	104.50196			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.24311			100.22103			0	340,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.23020			100.20920			0	1,010,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.23832			100.21665			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.23348			100.21221			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.24769			100.22523			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54500		105.84421		9.57000	105.68664			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.24317			100.22109			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.23994			100.21813			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.26147			100.23786			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74500		104.60164		9.77000	104.47425			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.24640			100.22405			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.24801			100.22553			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.27530			100.25053			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.30742			100.27996			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.28786			100.26204			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.25285			100.22997			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.65500		110.73620		8.67500	110.64746			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.37500		116.22063		9.40500	116.01875			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		172.80932		1.90500	173.89029			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.30000		114.14678		10.32000	113.95677			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.05852			101.03659			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.85032			100.83099			200,000,000	934,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.55698			101.53636			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		99.98015			99.95768			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.14578			100.12285			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.14569			100.03660			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.17841			100.14857			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.58783		100.00000	16.54764			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		90.32806		100.00000	90.10776			0	0.00
OML01	On 27/10/2015	Spot Bond	6.94000		101.63852		6.94500	101.61772			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000		100.12268			100.09787			0	0.00
OML03	On 27/11/2024	Spot Bond	9.86500		98.00493		9.89000	97.89168			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.75985			101.73740			0	10,000,000.00
OML05	On 19/03/2025	Spot Bond	10.00500		101.07163		10.03500	100.93335			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.55000		101.00339		10.58000	100.83327			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.15000		101.08193		11.17000	100.93569			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.58480		100.00000	35.49859			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.44000			99.42000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.84089			101.82110			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		99.90661			99.88793			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.56716			100.54796			0	360,000,000.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.39952			100.37931			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.43069			101.41114			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.47920			101.45867			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.89683			100.87541			0	600,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.57500		105.46997		9.60500	105.30584			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.71582			100.69570			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.73529			100.71463			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.74405			100.72315			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.76352			100.74207			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.84716			100.82336			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.86659			100.84225			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.77228			100.74913			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.97000	43.84670	7.99000	43.74842	0.00	0	0.00			
R158	On 15/09/2015	Spot Bond	5.95000	104.97039	5.95500	104.95209	0.00	17,280,000,000	19,019,876,600.00			
R158P	On 15/09/2015	Spot Bond	6.50500	98.18025	6.54500	98.15199	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.60500	111.25582	6.64500	111.18465	0.00	65,488,649,200	90,195,086,400.00			
R159P	On 15/09/2016	Spot Bond	6.43500	92.19762	6.47500	92.13585	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.15000	122.09461	8.17000	121.90287	0.00	01,716,002,500	04,887,974,300.00			
R187P	On 21/12/2026	Spot Bond	7.89000	40.91243	7.91000	40.81291	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.81000	38.23345	7.83000	38.13316	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.60000	284.45410	1.50000	286.33113	0.00	1,856,896,800	21,330,201,900.00			
R202	On 07/12/2033	Spot Bond	1.72500	234.13058	1.72500	234.00766	0.00	5,058,368,400	15,259,783,500.00			
R2023	On 28/02/2023	Spot Bond	7.97000	100.72870	8.00000	100.53786	0.00	87,909,033,900	85,290,446,800.00			
R203	On 15/09/2017	Spot Bond	7.15000	104.05508	7.17000	103.99309	0.00	69,322,774,300	16,742,819,400.00			
R2030	On 31/01/2030	Spot Bond	8.56000	98.07236	8.58000	97.88995	0.00	86,651,561,100	78,261,713,100.00			
R2032	On 31/03/2032	Spot Bond	8.66000	97.82546	8.68000	97.63212	0.00	04,413,100,800	97,304,408,600.00			
R2037	On 31/01/2037	Spot Bond	8.77000	100.26921	8.78500	100.10414	0.00	78,868,699,600	20,757,672,600.00			
R204	On 21/12/2018	Spot Bond	7.43500	105.33249	7.45500	105.24927	0.00	79,254,722,400	45,447,067,500.00			
R2044	On 31/01/2044	Spot Bond	8.85500	101.86558	8.86500	101.73872	0.00	47,881,372,000	67,808,642,100.00			
R2048	On 28/02/2048	Spot Bond	8.85500	101.11888	8.85500	101.09507	0.00	08,577,225,700	77,186,199,500.00			
R207	On 15/01/2020	Spot Bond	7.66500	101.18344	7.69000	101.06764	0.00	83,172,642,700	89,841,524,100.00			
R208	On 31/03/2021	Spot Bond	7.77500	96.43633	7.80500	96.28185	0.00	65,476,650,200	14,519,763,500.00			
R209	On 31/03/2036	Spot Bond	8.71500	77.57988	8.73000	77.44504	0.00	69,148,896,000	51,833,813,600.00			
R210	On 31/03/2028	Spot Bond	1.62000	177.02226	1.60000	177.31869	0.00	2,784,503,000	44,347,098,100.00			
R211	On 31/01/2017	Spot Bond	0.55000	133.24623	0.54000	133.20215	0.00	417,406,600	25,821,946,800.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R212	On 31/01/2022	Spot Bond	1.51000	138.95541		1.51000	138.88325			0.00	2,811,624,200	47,947,639,800.00
R213	On 28/02/2031	Spot Bond	8.60500	88.08823		8.62500	87.91438			0.00	03,014,371,000	49,189,399,300.00
R214	On 28/02/2041	Spot Bond	8.77000	78.61785		8.78000	78.51733			0.00	53,774,313,000	55,877,443,100.00
R228C	On 15/09/2015	Spot Bond	6.50500	98.18025		6.54500	98.15199			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.42500	95.17129		6.46500	95.12599			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.43500	92.19762		6.47500	92.13585			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.57500	99.67680		6.61500	99.65684			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.44500	96.57469		6.48500	96.53720			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.42500	93.57876		6.46500	93.52436			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.48500	90.58449		6.52500	90.51416			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.12500	86.63360		7.14500	86.58262			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.17500	83.55055		7.19500	83.49322			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.44000	80.03061		7.46000	79.96748			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.42000	77.21308		7.44000	77.14477			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.40000	74.50912		7.42000	74.43605			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.39000	71.88217		7.41000	71.80477			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.62500	68.53247		7.65000	68.43508			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.60500	66.08625		7.63000	65.98441			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.69500	63.33239		7.72500	63.20865			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.66500	61.10146		7.69500	60.97330			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.63500	58.96617		7.66500	58.83402			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.60500	56.92196		7.63500	56.78622			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.56500	55.00716		7.59500	54.86809			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.52500	53.17731		7.55500	53.03523			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
R345C	On 21/06/2024	Spot Bond	8.09000	48.78822		8.11000	48.69279			0	0.00
R346C	On 21/12/2024	Spot Bond	8.05000	47.06394		8.07000	46.96741			0	0.00
R347C	On 21/06/2025	Spot Bond	8.01000	45.41810		8.03000	45.32061			0	0.00
R348C	On 21/12/2025	Spot Bond	7.97000	43.84670		7.99000	43.74842			0	0.00
R349C	On 21/06/2026	Spot Bond	7.93000	42.34600		7.95000	42.24704			0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	40.91243		7.91000	40.81291			0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	39.54263		7.87000	39.44268			0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	38.23345		7.83000	38.13316			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.85226			102.82883			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.46395			103.43856			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.31632			102.29263			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	102.03350			102.01050			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.86763	100.00000	28.79770				0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.80498	100.00000	14.76872				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	34.14791	100.00000	34.06519				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	86.56605	100.00000	86.36659				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	33.72062	100.00000	33.63893				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.34786	100.00000	19.29995				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.36161	100.00000	21.30652				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.90653	100.00000	7.88436				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.09641	100.00000	16.05490				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.91823	100.00000	12.88491				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.03263	100.00000	9.00934				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.84103			99.82118			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.71312			101.69398			0	200,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.14769			100.12449			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.15517			100.13090			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.17413			100.15294			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.38596			101.36644			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.39529			101.37526			0	306,000,000.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.14678			100.12809			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.15294			100.13348			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.28623			100.26273			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.23721			100.21870			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.57483	100.00000		15.53710			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		10.92575	100.00000		10.89928			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.05212	100.00000		9.03018			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.36452	100.00000		8.34425			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.38819			100.36701			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.19149			101.16944			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.62698			100.60470			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.85802			101.83825			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.03654			101.01565			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.12564			100.01966			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		99.89907			99.87891			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.18190			101.16249			0	290,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.93109			100.90986			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		88.24168			88.18908			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.61419			83.57172			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		91.79062			91.72637			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		90.90539			90.83810			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.07236			102.04209			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.39150			84.35517			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.75960			94.70730			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.01470	12.35000	105.97961				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.38529	100.00000	14.35045				0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.19895			102.17601			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.55058	100.00000	5.53727				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.68355	100.00000	37.59126				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.60125	100.00000	55.46655				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.32789	100.00000	14.27557				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.71600	100.00000	40.61736				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.70921			100.66605			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.72139			78.68342			0	0.00
RW21	On 21/04/2021	Spot Bond	9.07500		105.16267	9.10500	104.99934				0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.42000		100.34073	9.45000	100.14185				0	0.00
RW28	On 10/12/2028	Spot Bond	9.86500		102.61198	9.88500	102.43443				0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.19244			96.18479			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.80500		104.40821	7.84500	104.33018				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.13760			100.11286			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.39000		100.63989		9.41000	100.57089			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.68255			101.66112			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.88908			102.86804			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.15686			102.13382			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.31301			100.28941			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.91929			100.89614			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.02433			99.99964			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.93437			100.90808			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.15845			100.13011			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.57000		100.13637		11.60000	99.96482			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.93500		99.89893		8.95500	99.82602			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.44000		104.53399		7.44500	104.51166			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.92500		104.39272		7.96500	104.35883			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.20000		104.60404		7.20500	104.58235			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.55000		101.16191		8.57000	101.09829			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.34500		104.56171		7.35000	104.53963			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.96500		104.38109		8.00500	104.34709			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.62318			101.60351			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.24317			101.22172			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.20000		103.18568		8.22000	103.12150			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.12414			101.10462			500,000,000	890,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.51036			101.49003			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond	0.00000		102.71854			102.69746			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.53500		107.43500		9.56500	107.26941			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.05000		100.50755		10.07000	100.34987			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.43598			100.41174			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.36809			100.34582			500,000,000	500,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.36391			101.34123			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.01500		99.76069		9.03500	99.67140			0	2,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		24.43760		100.00000	24.38292			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.51000		106.47187		9.54000	106.26537			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.57665			100.55689			0	220,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.02000		98.69660		9.05000	98.57397			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.06000		88.00281		10.08000	87.85941			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.32605			99.30751			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.80000		99.65947		9.82000	99.49402			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.51089			101.49178			0	434,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.55239			101.53272			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.95000		102.95230		9.97000	102.80495			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.70993			100.68932			0	190,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.72888			100.70772			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.06500		98.66926		9.09000	98.55417			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.25000		96.10865		10.27000	95.96711			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.75500		95.70228		10.67500	96.22747			0	50,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.47500		96.25947		9.50500	96.09671			0	570,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.43500	108.73521		7.64500	108.48926			9,500,000,000	10,542,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000	272.45791		2.11000	274.23588			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.16000	131.93819		1.15000	131.89226			0	1,500,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	26.02253		100.00000	25.95949			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	101.05620			101.03628			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	25.46241		100.00000	25.40073			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	130.54201		1.81000	130.49413			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.07180		6.50000	101.05414			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.82993			102.80926			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.39793			101.37682			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.96766			102.94646			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.65000	103.92460		8.67000	103.86311			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.48009			100.45910			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.31317			101.29260			0	307,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.51317			101.49174			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	33.98212		100.00000	33.89980			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.66300		10.00000	109.63500			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.82087			99.80099			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	101.72168			101.70132			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.45673	100.00000	38.36357		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.68744	100.00000	46.57434		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		38.67120	100.00000	38.57752		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.49000		103.65694	9.51000	103.59040		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.99368		100.97069		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.20138		100.17730		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.85500		104.86310	7.89500	104.79490		0.00		0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500		101.25261	9.20500	101.17345		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55000		101.16191	8.62000	100.99685		0.00		0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.27038		100.24809		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.32924		100.30814		0.00		0	880,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.67507		100.65302		0.00		0	190,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.25683		100.23681		0.00		0	906,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.26373		100.24317		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.15197		100.12858		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.25000		105.52652	8.27000	105.48274		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.16729		101.14765		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.00884		100.98787		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.36500		96.02873	9.39500	95.89310		0.00		0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.04120		100.02059		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.56928		101.54702		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.79903		100.77659		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	9.34500		89.70582	9.37500	89.56055		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
SSN005	On 31/03/2021	Spot Bond	9.34500	89.70582	9.37500	89.56055	0.00	0	0.00			
SSN007	On 15/01/2020	Spot Bond	9.08500	95.97420	9.11000	95.86194	0.00	0	0.00			
SSN008	On 18/06/2017	Spot Bond	0.00000	101.69863		101.67733	0.00	0	0.00			
SSN009	On 15/09/2017	Spot Bond	8.03000	102.22419	8.05000	102.16116	0.00	0	0.00			
SSN011	On 31/01/2025	Spot Bond	2.34500	112.65504	2.34500	112.59395	0.00	0	0.00			
SSN012	On 21/12/2018	Spot Bond	8.74500	101.36475	8.76500	101.28179	0.00	0	0.00			
SSN015	On 26/08/2018	Spot Bond	8.50000	100.18301	8.50000	100.16012	0.00	0	0.00			
SSN017	On 21/12/2026	Spot Bond	10.19000	106.79596	10.21000	106.63094	0.00	0	0.00			
SSN018	On 02/09/2016	Spot Bond	0.00000	100.01816		99.99991	0.00	0	0.00			
SSN021	On 28/02/2031	Spot Bond	10.47500	75.26006	10.49500	75.11737	0.00	0	0.00			
SSN024	On 21/01/2019	Spot Bond	0.00000	100.93428		100.91249	0.00	0	0.00			
SSN026	On 16/01/2019	Spot Bond	0.00000	100.96937		100.94882	0.00	0	0.00			
SSN027	On 25/09/2019	Spot Bond	0.00000	101.56358		101.54176	0.00	0	0.00			
SSN028	On 16/10/2019	Spot Bond	0.00000	101.08297		101.06000	0.00	0	0.00			
SSN029	On 07/12/2023	Spot Bond	0.00000	99.33395		99.30849	0.00	0	0.00			
SSN030	On 24/05/2017	Spot Bond	0.00000	100.18927		100.16791	0.00	0	0.00			
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
SSN033	On 17/03/2020	Spot Bond	0.00000	101.72641		101.70380	0.00	0	0.00			
SSN034	On 02/06/2020	Spot Bond	100.00000	1.54791	100.00000	1.54308	0.00	58,170,000,000	35,000,000,000.00			
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
SY1230	On 09/06/2015	Spot Bond	0.00000	99.89510		99.87762	0.00	0	0.00			
SY1231	On 10/06/2015	Spot Bond	0.00000	99.87720		99.85966	0.00	0	0.00			
SY1232	On 17/06/2015	Spot Bond	0.00000	99.75552		99.73806	0.00	0	0.00			
SY1234	On 26/08/2015	Spot Bond	0.00000	98.47498		98.45683	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SY1235	On 21/07/2015	Spot Bond	0.00000		99.15909			99.14157			0	0.00	
SY1237	On 28/07/2015	Spot Bond	0.00000		99.38493			99.40250			0	0.00	
SY1238	On 28/07/2015	Spot Bond	0.00000		99.38471			99.40229			0	0.00	
SY1239	On 04/08/2015	Spot Bond	0.00000		99.48972			99.50732			0	0.00	
SY1240	On 14/08/2015	Spot Bond	0.00000		98.72416			98.70644			0	0.00	
SY1241	On 18/08/2015	Spot Bond	0.00000		98.66096			98.64334			0	0.00	
SY1242	On 17/08/2015	Spot Bond	0.00000		98.67076			98.65304			0	0.00	
SY1243	On 17/08/2015	Spot Bond	0.00000		98.67454			98.65687			0	0.00	
SY1244	On 18/08/2015	Spot Bond	0.00000		98.65304			98.63532			0	0.00	
SY1245	On 17/06/2015	Spot Bond	0.00000		99.59239			99.58703			0	0.00	
SY1246	On 21/08/2015	Spot Bond	0.00000		98.59987			98.58215			0	0.00	
SY1247	On 28/08/2015	Spot Bond	0.00000		98.47398	100.00000	80.75221				0.00	4,800,000,000	4,800,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.41000		104.07500		6.41500	104.05542			0.00	560,000,000	9,001,400.00
SZ25	On 30/09/2025	Spot Bond	8.80000		102.89045		8.82000	102.73122			0	0.00	
T12A10	On 21/02/2048	Spot Bond	0.00000		100.26201			100.24159			0	0.00	
T12A11	On 21/02/2048	Spot Bond	0.00000		100.28268			100.25944			0	0.00	
T12A12	On 21/02/2048	Spot Bond	9.31500		97.40672		9.34000	97.13432			0	0.00	
TF108U	On 22/02/2016	Spot Bond	100.00000		55.69292	100.00000	55.55800				0	0.00	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.84765			100.82834			0	0.00	
TFS112	On 02/05/2016	Spot Bond	0.00000		100.58037			100.56050			0	0.00	
TFS117	On 02/09/2018	Spot Bond	0.00000		100.01820			99.99984			0	0.00	
TFS122	On 20/03/2017	Spot Bond	0.00000		101.41953			101.40128			0	584,600,000.00	
TFS123	On 20/03/2019	Spot Bond	0.00000		101.49120			101.47198			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TFS131	On 21/05/2015	Spot Bond	0.00000		100.26191						0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.34100			101.30377			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.67753			100.65843			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.66334			100.64410			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.69615			100.67654			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.85500		103.92402		7.89500	103.85819			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.88736			100.86683			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.91101			100.88993			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.92757		7.83000	102.90574			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.87435			100.85412			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.90391			100.88301			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.97610			102.95330			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.87435			100.85412			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.90391			100.88301			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.67815		7.16000	102.65820			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.96181			100.93956			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.95708			100.93495			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.07031			101.04555			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.05499			101.03059			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.51580			101.48065			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.46326			101.42935			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.87316			100.85297			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.91101			100.88993			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.26230		8.73000	103.23792			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
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.61259			100.59226			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.90391			100.88301			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.90500		101.17731		8.92500	101.10002			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.44573			100.42539			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.92412			100.90306			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.96417			100.94187			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.95118			100.92918			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.96711			100.94506			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.06795			101.04325			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.06324			101.03865			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.04348			101.01967			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.43405			101.40082			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.43873			101.40538			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.44224			101.40927			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.25856			100.23840			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.26719			100.24636			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.26500		102.23267		9.29000	102.12152			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.26201			100.24159			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.27407			100.25271			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.17500		100.20227		9.20000	100.09270			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.26870			100.24654			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.28268			100.25944			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.28500		99.10015		9.31000	98.99314			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.28956			100.26700			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.28956			100.26700			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.29838			100.27393			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.29838			100.27393			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.31700			100.29232			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.31700			100.29232			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.32626			100.29965			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.32591			100.29933			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.42756			100.39432			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.42756			100.39432			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.62998			100.59470			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.43684			100.40168			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.92532			100.90422			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.46562		101.06155	6.44963			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.11566			101.09588			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.90740			100.88672			0	94,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.29407			101.27398			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.90740			100.88672			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.91935			100.89839			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
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.92532			100.90422			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.90024			100.87972			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.91935			100.89839			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.98501			100.96255			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.98501			100.96255			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.98501			100.96255			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.08045			101.05580			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.10430			101.07910			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.07449			101.04997			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.55033			101.51487			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.57999			101.54385			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.56813			101.53226			0	0.00
TL20	On 22/02/2020	Spot Bond	9.62500		88.31125		9.64000	88.23894			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.25000		102.66822		8.27000	102.60153			0	11,715,000,000.00
TN20	On 17/09/2020	Spot Bond	9.50500		106.25765		9.53500	106.10520			0	12,160,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.62913		100.00000	1.62514			0	0.00
TN23	On 06/11/2023	Spot Bond	9.68000		107.15757		9.71000	106.95290			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.91000		100.10462		9.93000	99.95349			0	15,750,000,000.00
TN27	On 14/11/2027	Spot Bond	9.95000		93.07199		9.97000	92.91396			0	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	10.33000		102.84518		10.35000	102.66315			0	2,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.69000		102.10734		10.70000	101.99107			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		99.87057			99.85210			19,500,000,000	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TNF18	On 22/08/2018	Spot Bond	0.00000		100.10482			100.08255			2,400,000,000	1,304,989,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.39519			100.37311			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.40497			100.38238			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.40592			100.38327			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.45392			100.42873			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.55339			100.52294			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.40549			100.38287			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.66300		10.00000	109.63500			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.15006			101.13019			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.17333			101.15305			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.03048			101.01162			0	690,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.77151			100.75129			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.08302		10.00000	100.05534			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.08096		9.75000	100.05396			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.08036		100.00000	10.05350			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.55330			101.53309			0	547,000,000.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.64666			101.62523			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		9.12359		100.00000	9.08664			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.72115		100.00000	9.68179			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.69843			101.67632			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		10.07969		100.00000	10.03888			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.70877			101.68653			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.37847		100.00000	10.33645			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.99728			101.97125			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAD2U	On 14/06/2024	Spot Bond	100.00000		14.02363	100.00000	13.96684		0.00		0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.62827		102.59389		0.00		0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		18.02731	100.00000	17.95432		0.00		0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.37896	100.00000	12.34898		0.00		0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.85588		99.83786		0.00		0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.32972		99.31110		0.00		0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.08574		99.06745		0.00		0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.81875		98.80030		0.00		0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.54308		98.52440		0.00		0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.27610		98.25737		0.00	10,000,000,000	2,500,000,000.00	
TSP175	On 17/09/2015	Spot Bond	0.00000		103.01109		102.97249		0.00		0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.83121		101.79306		0.00		0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.22080		97.20202		0.00		0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.73982		96.72130		0.00		0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.41494		96.39607		0.00		0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.73200		95.71360		0.00		0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.51084		95.49259		0.00		0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.15901		95.14040		0.00		0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.83533		94.81648		0.00		0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.46132		94.44209		0.00		0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.63695		99.62045		0.00		0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.19215		94.17292		0.00	900,000,000	300,000,000.00	
TSP189	On 12/11/2015	Spot Bond	0.00000		97.06015		97.04200		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
TSP190	On 12/05/2016	Spot Bond	0.00000	93.44136			93.42229			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	93.10907			93.08982			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.36830		100.00000	13.33591			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	102.25425			102.23562			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.72274			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	101.28377			101.26594			201,000,000	201,000,000.00
TWC090	On 21/09/2015	Spot Bond	0.00000	101.33306			101.31419			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000	100.90934			100.89151			160,000,000	160,000,000.00
TWC093	On 13/07/2015	Spot Bond	0.00000	100.87368			100.85585			1,600,000,000	400,000,000.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.83802			100.82019			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.80892			100.79022			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.78453			100.76670			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.73205			100.71419			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	100.42236			100.40378			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	100.28822			100.27021			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	100.16089			100.14301			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	100.12610			100.10808			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	100.14508			100.12661			0	300,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.90685			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.97302			100.95316			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.74904			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.89381			100.87557			0	0.00
UG21	On 02/03/2021	Spot Bond	9.17500	109.36984		9.20500	109.20590			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.78481	100.00000	8.76723			0.00	0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.15653	100.00000	9.11730			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.58159	100.00000	8.56441			0.00	0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.05207	100.00000	9.01328			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.50635		102.48676			0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.45559		100.43578			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		79.69432	100.00000	79.52070			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.34752		101.32770			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.35408		101.33379			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.54920		100.52706			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.54998		100.52781			0.00	0	210,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.32707		101.30706			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.36257		101.34200			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.54085		100.51903			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		99.89350		99.87222			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.24688	100.00000	8.23037			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.76812	100.00000	8.73055			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		8.04365	100.00000	8.02755			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.66366	100.00000	8.62655			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00031	100.00000	0.00031			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.99500		105.30777	7.03500	105.24891			0.00	2,200,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.09000		242.97500	1.08000	242.92257			0.00	200,000,000	100,000,000.00
WSP2	On 28/05/2017	Spot Bond	7.65000		102.58581	7.67000	102.52809			0.00	0	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WSP3	On 28/05/2019	Spot Bond	7.99000	103.53291		8.01000	103.44235			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.29000	102.99501		8.31500	102.87013			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.47500	102.56870		8.50500	102.40497			0	15,291,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.90000	99.56546		5.90500	99.54906			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.83000	97.84332		5.83500	97.82621			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.90000	99.54944		5.90500	99.53303			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.38000	73.10168		7.40000	73.02633			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	72.42063		100.00000	72.27723			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	40.65120		100.00000	40.57408			0	0.00	
Total for j-Bonds :										0.00	19,577,120,900	1816521345600.00
Grand Total:										0.00	19,577,359,264	1816525644506.00