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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2015

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 25/06/2015	Any day expiry		12.15690	12.15690		12.20010	12.20010		14.63	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry		12.15690	12.15690		12.20010	12.20010		13.88	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.00020	0.00000	0.00010	0.00000	0.000	35.67	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.01010	0.00001	0.01800	0.00002	0.010	32.27	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	2.84110	0.00284	6.83200	0.00683	2.841	19.06	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.03870	0.00004	0.11880	0.00012	0.039	100.00	0	300.00
\$ / R	On 29/06/2015	Any day expiry		12.16110	12.16110		12.20670	12.20670		12.02	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	Call	8.43460	0.00843	15.32540	0.01533	8.435	14.72	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.16240	12.16240		12.20890	12.20890		12.20	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.16490	12.16490		12.21330	12.21330		12.59	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	9.47830	0.00948	9.30710	0.00931	9.478	14.66	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	202.28020	0.20228	174.13660	0.17414	202.280	13.62	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	7.00480	0.00700	13.61940	0.01362	7.005	15.16	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.17000	12.17000		12.22160	12.22160		12.52	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	44.84460	0.04484	64.43380	0.06443	44.845	13.76	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.17240	12.17240		12.22370	12.22370		12.67	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	Call	127.52190	0.12752	166.48900	0.16649	127.522	12.67	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.18690	12.18690		12.23620	12.23620		12.87	0	2,492.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 20/07/2015	Any day expiry		12.20370	12.20370		12.25080	12.25080		12.90	0	3,096.00
\$ / R	On 29/07/2015	Any day expiry		12.22490	12.22490		12.26980	12.26980		13.05	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.89050	0.00089		0.96580	0.00097	0.890	15.57	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	3.46730	0.00347	3.50720	0.00351	3.467	14.25	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	66.02440	0.06602	76.97150	0.07697	66.024	15.09	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	37.45080	0.03745	43.69150	0.04369	37.451	16.26	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	782.55080	0.78255	743.89150	0.74389	782.551	16.26	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.01670	0.00002	0.02420	0.00002	0.017	23.60	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.25480	12.25480		12.30030	12.30030		13.23	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.28260	12.28260		12.32860	12.32860		13.38	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	190.77630	0.19078	210.61030	0.21061	190.776	14.06	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.28470	12.28470		12.33080	12.33080		13.41	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	76.85430	0.07685	85.04280	0.08504	76.854	16.28	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	902.15430	0.90215	864.24280	0.86424	902.154	16.28	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.28690	12.28690		12.33300	12.33300		13.44	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	4.55070	0.00455	4.39020	0.00439	4.551	14.66	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	12.14340	0.01214	10.98520	0.01099	12.143	13.62	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	96.15700	0.09616	106.31000	0.10631	96.157	15.73	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	5.43440	0.00543	5.65550	0.00566	5.434	29.83	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.29540	12.29540		12.34170	12.34170		13.41	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.31670	12.31670		12.36360	12.36360		13.53	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.32530	12.32530		12.37240	12.37240		13.53	12,511	609,748.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	4.65750	0.00466	4.56900	0.00457	4.658	15.19	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,730.42250	1.73042	1,777.42520	1.77743	1,730.423	15.07	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	12.54420	0.01254	12.28260	0.01228	12.544	13.96	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,338.44390	1.33844	1,385.26670	1.38527	1,338.444	13.90	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	13.14390	0.01314	12.86670	0.01287	13.144	13.90	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,175.97700	1.17598	1,222.09370	1.22209	1,175.977	13.58	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	22.45000	0.02245	21.37810	0.02138	22.450	13.53	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	25.02190	0.02502	23.82080	0.02382	25.022	13.47	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	28.60050	0.02860	27.21750	0.02722	28.601	13.40	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	48.96170	0.04896	46.51860	0.04652	48.962	13.09	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	54.00430	0.05400	51.29320	0.05129	54.004	13.03	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	787.69100	0.78769	831.63260	0.83163	787.691	12.94	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	62.39100	0.06239	59.23260	0.05923	62.391	12.94	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	65.42070	0.06542	62.09940	0.06210	65.421	12.91	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	90.52740	0.09053	83.71690	0.08372	90.527	12.85	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	103.40930	0.10341	95.75520	0.09576	103.409	12.91	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	167.34280	0.16734	155.82460	0.15582	167.343	13.16	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	492.64280	0.49264	528.22460	0.52822	492.643	13.16	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	467.90850	0.46791	502.63570	0.50264	467.908	13.21	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	444.01600	0.44402	477.87160	0.47787	444.016	13.26	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	432.38820	0.43239	465.79750	0.46580	432.388	13.28	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	415.34230	0.41534	448.07870	0.44808	415.342	13.32	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	377.41670	0.37742	408.54940	0.40855	377.417	13.40	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	361.95150	0.36195	392.38440	0.39238	361.952	13.44	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	302.38390	0.30238	284.07020	0.28407	302.384	13.53	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	362.18350	0.36218	339.23970	0.33924	362.183	13.84	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	272.76050		0.27276		295.95340	0.29595	272.760	13.96		0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	252.04170		0.25204		273.83180	0.27383	252.042	14.15		0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	215.18380		0.21518		234.32260	0.23432	215.184	14.53		0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	181.40640		0.18141		197.92910	0.19793	181.406	14.93		0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	149.22000		0.14922		163.08110	0.16308	149.220	15.40		0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	132.03510		0.13204		143.92290	0.14392	132.035	15.76		0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	806.73510		0.80674		771.52290	0.77152	806.735	15.76		0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	122.82770		0.12283		133.88190	0.13388	122.828	15.98		0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	121.36720		0.12137		132.28820	0.13229	121.367	16.01		0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	117.10670		0.11711		127.63740	0.12764	117.107	16.12		0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	110.39220		0.11039		120.30010	0.12030	110.392	16.30		0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	1,022.99100		1.02299		984.66090	0.98466	1,022.991	16.66		0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	83.01110		0.08301		90.31250	0.09031	83.011	17.19		0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	44.73360		0.04473		48.46240	0.04846	44.734	19.30		0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	34.11270		0.03411		36.84470	0.03684	34.113	20.34		0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	30.07770		0.03008		32.43130	0.03243	30.078	20.87		0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	27.10630		0.02711		29.18180	0.02918	27.106	21.32		0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.35510		12.35510		12.40290	12.40290		13.74		0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	11.73520		0.01174		11.41150	0.01141	11.735	14.45		0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	25.57870		0.02558		24.41170	0.02441	25.579	13.60		0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	47.27530		0.04728		45.07860	0.04508	47.275	13.30		0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	123.16560		0.12317		132.96770	0.13297	123.166	16.65		0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	61.70320		0.06170		66.12800	0.06613	61.703	19.10		0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	14.22460		0.01422		14.95350	0.01495	14.225	28.72		0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.35950		12.35950		12.40720	12.40720		13.78		0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.42060		12.42060		12.46750	12.46750		14.03		0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	20.13060		0.02013		19.23510	0.01924	20.131	14.41		0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	38.41580		0.03842		36.65510	0.03666	38.416	13.60		0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	144.48890		0.14449		152.90190	0.15290	144.489	17.44		0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	24.78100		0.02478		27.02170	0.02702	24.781	27.72		0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.48180		12.48180		12.52770	12.52770		14.31		0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	29.50420		0.02950		27.12170	0.02712	29.504	14.51		0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	50.76200		0.05076		47.41550	0.04742	50.762	13.67		0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	159.92570		0.15993		166.97140	0.16697	159.926	18.12		0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	30.77330		0.03077		30.42060	0.03042	30.773	27.48		0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.51020		12.51020		12.55570	12.55570		14.30		0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.51680		12.51680		12.56220	12.56220		14.31		90	125,670.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,609.74990		1.60975		1,652.05100	1.65205	1,609.750	14.16		0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	42.94990		0.04295		39.85100	0.03985	42.950	14.16		0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,562.94460		1.56294		1,605.14920	1.60515	1,562.945	14.04		0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,378.14620		1.37815		1,419.95530	1.41996	1,378.146	13.56		0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,203.31900		1.20332		1,242.63990	1.24264	1,203.319	13.36		0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	121.79570		0.12180		114.18520	0.11419	121.796	13.26		0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	123.81560		0.12382		116.12440	0.11612	123.816	13.25		0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	154.89460		0.15489		145.99900	0.14600	154.895	13.18		0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	167.31990		0.16732		157.96870	0.15797	167.320	13.15		0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	194.39330		0.19439		184.09920	0.18410	194.393	13.09		0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	232.22050		0.23222		220.35040	0.22035	232.220	13.30		0	121,600.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	690.78900	0.69079	722.68800	0.72269	690.789	13.50	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	663.12960	0.66313	694.19990	0.69420	663.130	13.60	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	657.71570	0.65772	0.00000	0.00000	657.716	13.62	0.00	750	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	636.43220	0.63643	666.66820	0.66667	636.432	13.70	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	515.70970	0.51571	493.38120	0.49338	515.710	14.47	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	468.78470	0.46878	491.69170	0.49169	468.785	14.50	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	336.11820	0.33612	352.40760	0.35241	336.118	15.67	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	311.90620	0.31191	326.87260	0.32687	311.906	15.94	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	289.90500	0.28991	303.50730	0.30351	289.905	16.22	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	251.66990	0.25167	263.03260	0.26303	251.670	16.78	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	244.81540	0.24482	255.76940	0.25577	244.815	16.89	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	234.98600	0.23499	245.34820	0.24535	234.986	17.05	0.00	1,500	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	211.21380	0.21121	220.12340	0.22012	211.214	17.50	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	136.36080	0.13636	140.77890	0.14078	136.361	19.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	106.19850	0.10620	108.73190	0.10873	106.199	20.67	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	99.65710	0.09966	101.78540	0.10179	99.657	21.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	98.23840	0.09824	100.27800	0.10028	98.238	21.10	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	94.12800	0.09413	92.41700	0.09242	94.128	24.96	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.53860	12.53860	12.58370	12.58370		14.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	37.47380	0.03747	34.26600	0.03427	37.474	14.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	60.84710	0.06085	56.97690	0.05698	60.847	13.68	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	169.97310	0.16997	175.74260	0.17574	169.973	18.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	34.07280	0.03407	35.42720	0.03543	34.073	27.02	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.62170	12.62170	12.66640	12.66640		14.51	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	188.04860	0.18805	178.82550	0.17883	188.049	13.16	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	449.80440	0.44980	468.14820	0.46815	449.804	15.46	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	411.53470	0.41153	428.05570	0.42806	411.535	15.82	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	192.88180	0.19288	197.67280	0.19767	192.882	19.28	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.65790	12.65790	12.70250	12.70250		14.62	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	146.00720	0.14601	136.85620	0.13686	146.007	13.19	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	156.42170	0.15642	155.40960	0.15541	156.422	21.73	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.68730	12.68730	12.73180	12.73180		14.70	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	199.00070	0.19900	188.70630	0.18871	199.001	13.19	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	200.92130	0.20092	204.71760	0.20472	200.921	19.89	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.72120	12.72120	12.76560	12.76560		14.68	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.72800	12.72800	12.77240	12.77240		14.66	0.00	0	6,976.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	77.39490	0.07739	70.61820	0.07062	77.395	13.81	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	142.84660	0.14285	132.83150	0.13283	142.847	13.11	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	203.55720	0.20356	192.95640	0.19296	203.557	13.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	211.88920	0.21189	201.24670	0.20125	211.889	13.16	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	235.25640	0.23526	224.52200	0.22452	235.256	13.18	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	247.57120	0.24757	236.80800	0.23681	247.571	13.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	305.88090	0.30588	291.07650	0.29108	305.881	13.34	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	335.12090	0.33512	344.42870	0.34443	335.121	17.69	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	282.02260	0.28202	289.11050	0.28911	282.023	18.54	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	249.72950	0.24973	255.04360	0.25504	249.730	19.18	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	187.71610	0.18772	184.92840	0.18493	187.716	22.78	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	186.66210	0.18666	180.80720	0.18081	186.662	25.91	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.58450	0.02258	23.04670	0.02305	22.584	25.91	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.76200	12.76200	12.80620	12.80620		14.77	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	208.00160	0.20800	197.88880	0.19789	208.002	13.16	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	212.85090	0.21285	215.37760	0.21538	212.851	20.59	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.82690	12.82690	12.87210	12.87210		14.88	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	215.83740	0.21584	204.34270	0.20434	215.837	13.18	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	239.39970	0.23940	237.98680	0.23799	239.400	21.90	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.89890	12.89890	12.94520	12.94520		15.09	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	221.37050	0.22137	209.06790	0.20907	221.370	13.15	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	269.13840	0.26914	266.01760	0.26602	269.138	23.28	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			12.92210	12.92210	12.96870	12.96870		15.07	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	357.46480	0.35746	346.03140	0.34603	357.465	13.43	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	294.09030	0.29409	298.25910	0.29826	294.090	20.69	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.92900	12.92900	12.97580	12.97580		15.07	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.93830	12.93830	12.98520	12.98520		15.18	0.00	1,000	3,520.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	344.10700	0.34411	331.99310	0.33199	344.107	13.42	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	355.81140	0.35581	363.26900	0.36327	355.811	19.57	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			12.97290	12.97290	13.02030	13.02030		15.17	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	225.23860	0.22524	212.25840	0.21226	225.239	13.09	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	309.10190	0.30910	304.39780	0.30440	309.102	24.82	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.03390	13.03390	13.08180	13.08180		15.32	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	232.84110	0.23284	217.89680	0.21790	232.841	13.13	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	310.07710	0.31008	320.19390	0.32019	310.077	25.38	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.09710	13.09710	13.14550	13.14550		15.54	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	237.58440	0.23758	227.78030	0.22778	237.584	13.10	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	286.65320	0.28665	284.89940	0.28490	286.653	25.32	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.14760	13.14760	13.19640	13.19640		15.63	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.16650	13.16650	13.21550	13.21550		15.64	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	246.64990	0.24665	233.76880	0.23377	246.650	13.18	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	260.97140	0.26097	204.15330	0.20415	260.971	24.94	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.22540	13.22540	13.27490	13.27490		15.72	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	253.62420	0.25362	237.20730	0.23721	253.624	13.24	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	240.00740	0.24001	186.90130	0.18690	240.007	24.72	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.29490	13.29490	13.34490	13.34490		15.88	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	259.52170	0.25952	248.39870	0.24840	259.522	13.26	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	224.36390	0.22436	226.90650	0.22691	224.364	24.69	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.32850	13.32850	13.37890	13.37890		15.86	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.33900	13.33900	13.38950	13.38950		15.95	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	257.22890	0.25723	246.58170	0.24658	257.229	13.14	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	198.38150	0.19838	201.02130	0.20102	198.382	24.16	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.32530	12.32530	12.37240	12.37240		13.53	0.00	7	753.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.51680	12.51680	12.56220	12.56220		14.31	0.00	10	74.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.72800	12.72800	12.77240	12.77240		14.66	0.00	0	36.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			12.93830	12.93830	12.98520	12.98520		15.18	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.36370	19.36370	19.45490	19.45490		12.54	0.00	55	27,066.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	67.72290		0.06772		62.69490	0.06269	67.723	13.07	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	85.25680		0.08526		79.42900	0.07943	85.257	12.82	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	141.04460		0.14104		128.61690	0.12862	141.045	12.46	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	139.91230		0.13991		167.29790	0.16730	139.912	13.88	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.65270		19.65270		19.74270	19.74270		13.34	8,000	3,243.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	116.50380		0.11650		106.69630	0.10670	116.504	12.86	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	478.26210		0.47826		516.89460	0.51689	478.262	14.15	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	369.03940		0.36904		401.74350	0.40174	369.039	14.69	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.97400		19.97400		20.06470	20.06470		13.69	0	1,075.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.29550		20.29550		20.39340	20.39340		13.97	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09923		0.09923		0.10000	0.10000		11.77	0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10092		0.10092		0.10168	0.10168		13.23	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10288		0.10288		0.10364	0.10364		13.66	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.79830		13.79830		13.85830	13.85830		12.36	96	46,761.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	10.01790		0.01002		9.87660	0.00988	10.018	13.38	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	29.15310		0.02915		27.86970	0.02787	29.153	12.54	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	47.04400		0.04704		44.93750	0.04494	47.044	12.24	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	59.15570		0.05916		56.46090	0.05646	59.156	12.09	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	110.10500		0.11011		128.65680	0.12866	110.105	14.36	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	76.26460		0.07626		89.93190	0.08993	76.265	15.24	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.81640		13.81640		13.87680	13.87680		12.44	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	94.48890		0.09449		109.58290	0.10958	94.489	15.09	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,128.08890		1.12809		1,082.78290	1.08278	1,128.089	15.09	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.90920		13.90920		13.96900	13.96900		12.83	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	155.81500		0.15582		173.39390	0.17339	155.815	15.21	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,166.61500		1.16662		1,124.39390	1.12439	1,166.615	15.21	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.03330		14.03330		14.09150	14.09150		13.18	3	34,827.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	123.51020		0.12351		116.93780	0.11694	123.510	12.38	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	429.09930		0.42910		410.28460	0.41028	429.099	12.97	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	94.85470		0.09485		101.65800	0.10166	94.855	18.73	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.15890		14.15890		14.21630	14.21630		13.33	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	370.35860		0.37036		394.75120	0.39475	370.359	14.85	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	354.91910		0.35492		378.22910	0.37823	354.919	15.01	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.29990		14.29990		14.35700	14.35700		13.53	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.57280		14.57280		14.63290	14.63290		13.94	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	576.39430		0.57639		556.61160	0.55661	576.394	13.23	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	456.54030		0.45654		476.60790	0.47661	456.540	16.69	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.83630		14.83630		14.89870	14.89870		14.54	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
AL37	On 06/08/2015	Index Future			457.36200		457.36200		456.99800	456.99800			0	124.00
AL37	On 05/11/2015	Index Future			464.70700		464.70700		464.34400	464.34400			0	0.00
AL7T	On 06/08/2015	Index Future			539.94300		539.94300		538.73100	538.73100			0	3.00
AL7T	On 05/11/2015	Index Future			548.61400		548.61400		547.39200	547.39200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future	493.40600		493.40600		492.47000	492.47000			0	508.00
ALBI	On 05/11/2015	Index Future	501.33000		501.33000		500.38700	500.38700			0	103.00
ALBI	On 04/02/2016	Index Future	509.83900		509.83900		508.87700	508.87700			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.43500		9.43500		9.51600	9.51600		12.43	0	1,775.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.53740		9.53740		9.61760	9.61760		13.00	0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.65520		9.65520		9.73550	9.73550		12.98	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.77650		9.77650		9.85930	9.85930		12.97	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.92860		9.92860		10.01690	10.01690		12.12	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.07160		10.07160		10.15990	10.15990		12.33	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	95.73510		95.73510		101.83020	101.83020			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.21380		13.21380		13.28550	13.28550		13.30	0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.47040		13.47040		13.54140	13.54140		14.07	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.97500		1.97500		1.98240	1.98240		13.11	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	1.99530		1.99530		2.00230	2.00230		13.54	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85280		1.85280		1.85950	1.85950		12.38	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88640		1.88640		1.89270	1.89270		12.79	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.55682		124.55682		124.41965	124.41965			0	0.00
EL28	On 05/11/2015	Bond Future	124.98824		124.98824		124.85232	124.85232			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.77758		83.89118		9.80627	83.68599			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.86821		81.43777		9.89750	81.23154			0	0.00
ES33	On 04/02/2016	Bond Future	9.95429		82.82116		9.98453	82.61146			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		489.82600	489.82600		488.91500	488.91500			0	465.00
GOVI	On 05/11/2015	GOVI		497.69200	497.69200		496.77400	496.77400			0	27.00
GOVI	On 04/02/2016	GOVI		506.14000	506.14000		505.20200	505.20200			0	0.00
I2025	On 06/08/2015	Bond Future		120.79134	120.79134		120.66214	120.66214			0	38.00
I2025	On 05/11/2015	Bond Future		122.71107	122.71107		122.58301	122.58301			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		124.64658	124.64658		124.51058	124.51058			0	3,582.00
I2038	On 05/11/2015	Bond Future		126.62759	126.62759		126.49289	126.49289			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		123.10300	123.10300		122.96904	122.96904			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.65339	123.65339		123.52048	123.52048			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		132.82593	132.82593		132.68183	132.68183			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.93650	134.93650		134.79356	134.79356			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		227.89500	227.89500		227.79600	227.79600			0	1,080.00
IGOV	On 05/11/2015	Index Future		231.55500	231.55500		231.45800	231.45800			0	17.00
IGOV	On 04/02/2016	Index Future		235.48500	235.48500		235.38500	235.38500			0	0.00
ILBI	On 06/08/2015	Index Future		618.90600	618.90600		618.21000	618.21000			0	159.00
ILBI	On 05/11/2015	Index Future		629.02400	629.02400		628.31900	628.31900			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.16000	93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.32000	93.68000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.53000	93.47000		6.53000	93.47000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.60000	93.40000		6.60000	93.40000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.69000	93.31000		6.72000	93.28000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.85000	93.15000		6.90000	93.10000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.97000	93.03000		7.02000	92.98000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.19000	92.81000		7.23000	92.77000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.40000	92.60000		7.45000	92.55000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.57000	92.43000		7.63000	92.37000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.69000	92.31000		7.75000	92.25000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12260	0.12260		0.12300	0.12300			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12230	0.12230		0.12260	0.12260			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12230	0.12230		0.12280	0.12280			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05840	0.05840		0.05960	0.05960			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05720	0.05720		0.05790	0.05790			0	86,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05610	0.05610		0.05690	0.05690			0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.33840	8.33840		8.35450	8.35450		15.87	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.39700	8.39700		8.41160	8.41160		9.25	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.46810	8.46810		8.48160	8.48160		11.36	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.55340	8.55340		8.56590	8.56590		12.02	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11950	1.11950		1.12010	1.12010			338	25,680.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12120	1.12120		1.12170	1.12170			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.12350	1.12350		1.12410	1.12410			0	0.00
R186	On 06/08/2015		Bond Future	8.26507	117.73320		8.30825	117.38539		9.58	111	39,708.00
R186	On 06/08/2015	7.65	Call	162.48000	0.16248		142.36000	0.14236	162.480	9.29	0	75.00
R186	On 06/08/2015	7.75	Call	257.18000	0.25718		226.59000	0.22659	257.180	9.32	0	1,000.00
R186	On 06/08/2015	7.85	Call	391.55000	0.39155		346.57000	0.34657	391.550	9.36	0	20.00
R186	On 06/08/2015	8.05	Call	811.08000	0.81108		725.83000	0.72583	811.080	9.43	0	75.00
R186	On 06/08/2015	8.35	Call	1,896.71000	1.89671		1,729.53000	1.72953	1,896.710	9.53	0	20.00
R186	On 06/08/2015	8.45	Put	904.27000	0.90427		1,055.97000	1.05597	904.270	9.56	0	4,229.00
R186	On 06/08/2015	8.46	Put	876.94000	0.87694		1,025.80000	1.02580	876.940	9.57	0	75.00
R186	On 06/08/2015	8.50	Put	773.51000	0.77351		911.14000	0.91114	773.510	9.58	0	5,229.00
R186	On 06/08/2015	8.55	Put	659.26000	0.65926		783.38000	0.78338	659.260	9.61	0	7,229.00
R186	On 06/08/2015	8.68	Put	423.85000	0.42385		515.88000	0.51588	423.850	9.69	0	20.00
R186	On 06/08/2015	8.90	Put	184.62000	0.18462		234.87000	0.23487	184.620	9.83	0	5,350.00
R186	On 05/11/2015		Bond Future	8.32779	119.60421		8.37220	119.25393		9.47	0	500.00
R186	On 05/11/2015	7.73	Call	950.98000	0.95098		888.31000	0.88831	950.980	9.21	0	169.00
R186	On 05/11/2015	7.86	Call	1,235.61000	1.23561		1,157.09000	1.15709	1,235.610	9.26	0	674.00
R186	On 05/11/2015	8.22	Put	3,167.83000	3.16783		3,387.24000	3.38724	3,167.830	9.37	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,038.14000	3.03814		3,252.80000	3.25280	3,038.140	9.38	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,808.48000	2.80848		2,656.82000	2.65682	2,808.480	9.42	0	843.00
R186	On 05/11/2015	8.35	Put	2,633.12000	2.63312		2,831.74000	2.83174	2,633.120	9.42	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,268.01000	2.26801		2,450.45000	2.45045	2,268.010	9.45	0	6,248.00
R186	On 05/11/2015	8.85	Put	1,179.67000	1.17967		1,300.34000	1.30034	1,179.670	9.62	0	843.00
R186	On 05/11/2015	9.00	Put	901.33000	0.90133		1,001.63000	1.00163	901.330	9.69	0	2,600.00
R186	On 04/02/2016		Bond Future	8.38057	116.33676		8.42666	115.98060		9.27	0	5,512.00
R186	On 05/05/2016		Bond Future	8.42400	118.40555		8.47152	118.04562		9.27	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	288.89986	288.89986		288.49288	288.49288			0	997.00
R197	On 05/11/2015		Bond Future	293.49106	293.49106		293.08527	293.08527			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	236.52605	236.52605		236.27326	236.27326			0	53,356.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 05/11/2015	Bond Future		240.28469	240.28469		240.03436	240.03436			0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future		8.14579	101.26758		8.15884	101.19606		7.34	91	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	31.32000	0.03132	37.29000	0.03729	31.320	7.74	0	911.00
R2023	On 05/11/2015	Bond Future		8.22082	98.95401		8.23397	98.88400		7.57	0	0.00
R2023	On 04/02/2016	Bond Future		8.28723	100.63449		8.30100	100.56335		7.27	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future		7.25816	105.24543		7.28393	105.19561		2.41	17	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	43.67000	0.04367	51.75000	0.05175	43.670	2.46	0	5,000.00
R203	On 05/11/2015	Bond Future		7.36652	102.75274		7.39441	102.70490		2.11	0	0.00
R203	On 04/02/2016	Bond Future		7.45352	104.49801		7.48611	104.44939		1.58	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future		8.65131	94.93815		8.68947	94.63899			0	9,953.00
R2030	On 05/11/2015	Bond Future		8.71281	96.44750		8.75183	96.14620			0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future		8.75485	98.62308		8.78774	98.34743			0	1,678.00
R2032	On 05/11/2015	Bond Future		8.81771	96.03592		8.85129	95.75853			0	0.00
R2032	On 04/02/2016	Bond Future		8.87276	97.66739		8.90737	97.38533			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.86917	96.75524		8.89697	96.49830			0	41,268.00
R2037	On 05/11/2015	Bond Future		8.92763	98.29351		8.95593	98.03514			0	0.00
R2037	On 04/02/2016	Bond Future		8.98021	95.70548		9.00933	95.44277			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.60114	102.28428		7.62591	102.21153		3.69	0	14,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	21.38000	0.02138	25.87000	0.02587	21.380	3.85	0	699.00
R204	On 05/11/2015	Bond Future		7.69900	103.90973		7.72502	103.83856		3.51	0	0.00
R204	On 04/02/2016	Bond Future		7.77830	101.63722		7.80688	101.56483		3.05	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		8.92248	98.50753		8.94508	98.27927			0	13,051.00
R2044	On 05/11/2015	Bond Future		8.97813	100.07365		9.00108	99.84449			0	0.00
R2044	On 04/02/2016	Bond Future		9.02823	97.39064		9.05182	97.15763			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		8.91038	102.21983		8.93277	101.98725			1,500	38,733.00
R2048	On 05/11/2015	Bond Future		8.96705	99.41511		8.98980	99.18154			0	0.00
R2048	On 04/02/2016	Bond Future		9.01869	101.10364		9.04208	100.86612			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.81645	98.45802		7.84096	98.36899		4.88	0	35,090.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 06/08/2015	Bond Future	7.46	Call	192.60000		0.19260		182.44000	0.18244	192.600	4.76	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.90278		100.02300		7.92821	99.93520		4.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	477.22000		0.47722		452.33000	0.45233	477.220	4.57	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	551.02000		0.55102		523.42000	0.52342	551.020	4.58	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.97622		98.07952		8.00352	97.99029		4.31	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	446.34000		0.44634		424.88000	0.42488	446.340	4.16	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	665.39000		0.66539		634.27000	0.63427	665.390	4.21	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.03850		99.82365		8.06721	99.73506		4.31	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	941.42000		0.94142		905.28000	0.90528	941.420	4.22	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			7.94029		97.13493		7.96399	97.03243		5.98	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	25.15000		0.02515		28.76000	0.02876	25.150	6.31	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.01908		95.27950		8.04350	95.17790		5.99	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	636.67000		0.63667		676.74000	0.67674	636.670	6.06	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.08462		96.89786		8.11045	96.79462		5.62	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			8.81096		78.11520		8.83845	77.90499		14.52	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	35.67000		0.03567		44.19000	0.04419	35.670	15.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.86674		76.20930		8.89471	75.99780		15.11	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,576.97000		1.57697		1,663.16000	1.66316	1,576.970	15.28	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.91550		77.50391		8.94423	77.28884		15.05	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			178.58762		178.58762		178.39799	178.39799			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			179.29415		179.29415		179.10606	179.10606			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			134.09318		134.09318		133.96082	133.96082			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.22443		136.22443		136.09354	136.09354			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			138.79815		138.79815		138.64935	138.64935			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			141.00417		141.00417		140.85671	140.85671			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.68830		88.87699		8.72615	88.59096		12.44	0	17,330.00
R213	On 05/11/2015	Bond Future	8.75027		86.74611		8.78895	86.45786		12.93	0	0.00
R213	On 04/02/2016	Bond Future	8.80634		88.21935		8.84622	87.92621		12.80	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	8.84960		79.26248		8.87192	79.08196		15.25	0	22,215.00
R214	On 05/11/2015	Bond Future	8.90470		77.23192		8.92736	77.05061		15.86	0	0.00
R214	On 04/02/2016	Bond Future	8.95469		78.54359		8.97798	78.35913		15.83	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 14/09/2015	Foreign Exchange Future	21,822.54000	21,822.54000		21,919.37000	21,919.37000				0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.49500	4.49500		4.51360	4.51360			15.01	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.45850	4.45850		4.47730	4.47730			13.51	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61180	1.61180		1.61570	1.61570				0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57430	1.57430		1.56460	1.56460				0	0.00

Total for Derivatives : 0.00 26,079 3,222,932.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.99999			99.95011			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.11085			100.04799			0	0.00
AA05	On 22/03/2019	Spot Bond	9.21000		102.65377		9.23000	102.51627			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.56659			101.50546			0	0.00
AA07	On 15/04/2021	Spot Bond	9.36500		102.46787		9.38500	102.30271			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.28700		10.00000	109.20100			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.80559			100.73915			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.58648			99.51765			0	0.00
AB013	On 21/11/2018	Spot Bond	9.60000		97.15758		9.62000	97.02774			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.39998		100.00000	10.32459			0	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		101.15444		10.84000	101.06743			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.78733		100.00000	9.72930			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.69142			101.62602			0	0.00
AB09	On 03/05/2017	Spot Bond	8.79500		104.04807		8.81500	103.94097			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500		274.07199		2.33000	273.53679			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.55634			100.49832			1,340,000,000	670,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.46786			100.40520			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.26004			100.19449			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.26639			100.19922			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.70807			99.64954			0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.39271			101.33674			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		101.11449			101.05722			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.96703			100.90481			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.99183			100.92796			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500		175.53513		2.07000	175.21053			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.44292		2.17000	176.16185			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.71673		1.82000	188.42152			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.19125		81.57721		8.21125	81.48535			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.19125		81.57721		8.21125	81.48535			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.99000			99.99000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.15154			100.08546			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.21000			99.21000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.28000			98.28000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		97.75000			97.75000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.35000			96.35000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.67000			96.67000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.65891			101.59770			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.56174			101.50274			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.30000			95.30000			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		94.57000			94.57000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.28000			94.28000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.01000			94.01000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93969			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.74000		105.23428		6.75500	105.17339			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.61446			101.55037			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.24000			92.24000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.03000			92.03000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		111.58472		2.62000	111.40268			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.47000		163.65224		2.47000	163.38763			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40000		215.75696		2.40000	215.40932			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		90.70000			90.70000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.71500		92.07058		9.72500	91.94977			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.82000			102.82000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		70.82000			70.82000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.04912			100.93824			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.33000			98.33000			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		106.18930		9.63000	106.10747			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.94000			101.94000			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	9.63500		106.15361		9.67500	105.78672			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.07000		91.41600		9.09000	91.26697			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.74000			101.74000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.23000			111.23000			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	9.73000		105.47865		9.77000	105.11403			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.40000			92.40000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.39688			100.33074			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.32262			101.25533			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.34500		106.43175		8.36500	106.31182			3,500,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.07500		103.63070		9.09500	103.46595			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.34500		100.81091		9.36500	100.65903			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.77500		100.69561		9.79500	100.51909			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.15500	96.89734	9.17500	96.75012			0.00	2,605,300,000	4,410,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.83000	95.70353	9.87000	95.37378			0.00	0	4,210,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.71000	103.76360	7.72500	103.68909			0.00	0	363,100,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.13500	277.72219	2.14000	277.18390			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.19000	133.62661	1.19000	133.42427			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.16000	135.47407	2.16000	135.25815			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00658	100.00000	0.00653			0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	99.72678	100.00000	98.91599			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.90000	104.32006	10.91500	104.22542			0.00	1,200,000,000	400,000,000.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	101.11405		101.03100			0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.77951	100.00000	8.71586			0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	101.14104		101.05595			0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	101.52333		101.40919			0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	52.32995	100.00000	51.95055			0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	101.08705		101.00605			0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	70.75404	11.00000	70.69337			0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	52.32995	100.00000	51.95055			0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.16612		100.09383			0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.18172		100.10275			0.00	0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.15916		100.08985			0.00	0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.16387		100.09254			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
ACL081	On 20/09/2015	Spot Bond	0.00000		100.16594			100.09373			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.56573			103.49149			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.56573			103.49149			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.58597			103.51131			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.58597			103.51131			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.54548			103.47169			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		96.75323			96.69725			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.06053			99.99977			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.16108			100.09097			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.16553			100.09340			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.16737			100.09443			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.16362			100.09230			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.15542			100.08773			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.55500		101.84717		9.57500	101.69588			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		90.99348			90.93331			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		187.16876			188.41803			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		187.22325			188.47231			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.15907			100.08977			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.09241			101.02366			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.60564			100.53878			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL138		On 20/09/2021	Spot Bond	0.00000	101.09249			101.02382			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	99.97633			99.90538			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.89881			103.82734			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.41000		10.00000	110.32400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.37152			100.30041			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.12328			101.06126			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.15966			100.09011			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.01822			100.95353			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.15648			100.08839			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.14986			100.08460			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.77608		10.23000	102.69251			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.14635			100.08253			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.10652			113.39822			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.67500	100.64016		9.69500	100.49728			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.15584			100.08799			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.73720		1.75000	118.55214			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.15030			100.08495			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.15493			100.08759			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.14568			100.08231			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.18187			100.11061			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.47917			101.41640			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.14401			100.08137			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.98926			100.92576			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
ACL185	On 20/09/2022	Spot Bond	0.00000		100.15400			100.08707			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.15247			100.08603			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.16030			100.09044			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.16274			100.09183			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.26773			100.20966			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.44988			100.39132			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		100.16340			100.09224			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		100.16340			100.09224			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.16967			100.09601			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.15123			100.08548			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.17282			100.09771			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		101.68470			101.61795			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.16967			100.09601			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		98.13369			98.07547			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		100.16661			100.09408			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.16231			100.09181			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		135.85340			136.76943			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		136.83241			137.75488			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.14197			100.08020			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.14068			100.07947			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.78931			100.73084			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.14419			100.08147			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		99.24262			99.17617			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.15030			100.08495			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000		100.14216			100.08031			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.14197			100.08020			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.15741			100.08883			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.11871			101.05107			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.27290			100.20431			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.26834			100.20090			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.47631			100.40503			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.38225			101.31405			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.34173			101.27559			300,000,000	100,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.79388			100.72211			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		36.28202	100.00000	36.01898				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.14886	100.00000	13.55288				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.78771			100.72635			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.86606						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.91818						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.46783			101.40573			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.61102			101.54270			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.80184			101.72521			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.42042			101.35836			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.13000		100.08704	8.15000	100.00639				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.82113			101.74137			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.11488			102.02205			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.65346	100.00000	40.22738				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.46017		100.00000	10.35054			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.19500		100.55013		9.21500	100.41534			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.73000		112.40626		9.77000	112.08814			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55000		105.48416		7.56500	105.41011			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.45500		99.54760		9.46500	99.41375			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.35652		100.00000	13.26803			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.05500		100.40493		10.09000	100.05839			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		167.69522		2.72000	167.42068			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.48051			100.41678			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.05901			99.99986			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.06380			99.99982			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.20324			100.14661			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.89792			100.81286			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.17641			100.11754			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.14986			100.08460			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.25417			100.16931			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.96009			100.90976			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.00000			94.00000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.70608			100.65587			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		113.61995			113.60109			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65000		234.44434		2.65000	234.06184			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.97190			114.82265			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		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.78408			98.71445			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		111.31332			110.12382			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		113.08208			112.69218			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		101.07844			101.01149			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.66500		207.94158		2.66500	207.60206			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		100.13381			100.07555			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.01755			100.03696			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.57223			101.51281			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.57717			101.51462			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.55702			101.48883			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.41114			101.34386			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.34156			101.27547			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.46324			98.45885			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02102			100.02148			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.53858			100.47591			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.28717			100.22535			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.30085			100.23597			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.07710		100.00000	35.83809			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		20.74577		100.00000	20.59536			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		20.83427		100.00000	20.68322			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.43606		100.00000	20.28790			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.67041		100.00000	28.46255			0	1,900,000,000.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.60644		100.00000	38.32654			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.94802		100.00000	15.83239			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		37.91663		100.00000	31.59937			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		54.83950		100.00000	44.98519			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.34039			100.27997			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.13085			100.07385			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.38508			100.32899			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.24500		103.88611		9.26500	103.75333			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.11654			102.05676			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.34096			101.28371			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.37226			100.30906			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.73224			100.66741			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.64500		100.26105		9.66500	100.10070			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.73000		104.01306		6.74500	103.95243			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAW20U	On 15/01/2016	Spot Bond	100.00000		61.53764	100.00000	61.08661				0	0.00	
BAW21	On 24/03/2022	Spot Bond	9.89500		99.52200	9.91500	99.34872				0	0.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		102.18182		102.12092				0	0.00	
BAW8	On 02/10/2017	Spot Bond	8.94500		104.35845	8.96500	104.24281				0	0.00	
BAYA01	On 31/03/2016	Spot Bond	10.89636		100.77356	10.89568	100.68489				0	0.00	
BAYA04	On 30/09/2015	Spot Bond	10.81811		100.08887	10.82336	100.00017				0	0.00	
BAYA05	On 30/09/2015	Spot Bond	10.89549		100.10424	10.89409	100.01618				0	0.00	
BAYA06	On 30/09/2016	Spot Bond	0.00000		99.97149		99.88728				0	0.00	
BAYA07	On 31/12/2015	Spot Bond	10.93649		100.09260	10.91101	100.01128				0	0.00	
BAYA08	On 31/12/2017	Spot Bond	11.88870		99.73288	11.92886	99.55061				0	0.00	
BAYA09	On 31/12/2015	Spot Bond	0.00000		99.97087		99.88466				0	0.00	
BAYA10	On 31/12/2015	Spot Bond	0.00000		99.97087		99.88466				0	0.00	
BAYA11	On 31/03/2016	Spot Bond	0.00000		99.97094		99.88473				0	0.00	
BAYA12	On 31/03/2016	Spot Bond	11.14636		99.90082	11.14568	99.81093				0	0.00	
BAYA13	On 31/03/2016	Spot Bond	11.06457		100.16199	11.05151	100.07800				0	0.00	
BAYA14	On 30/09/2015	Spot Bond	10.81811		100.08887	10.82336	100.00017				0	0.00	
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.25305	11.03540	100.17831				0.00	1,077,407,139	359,135,713.00
BAYA16	On 30/09/2016	Spot Bond	10.23644		100.07555	10.26291	99.97305				0	0.00	
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.78864		100.71169				0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000		99.97099		99.88406				0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000		99.97099		99.88406				0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797		99.99797				0	0.00	
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265	8.43642	103.36265				0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.72000	98.85975		11.74000	98.73055				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	11.64500	97.19381		11.66500	97.06331				0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797			99.99797				0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.97503			99.90083				0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.97480		9.28000	99.89924				0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.97140			99.88571				0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.54500	96.92348		11.56500	96.79167				0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.97223			99.88898				0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.97154			99.88624				0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.97154			99.88624				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	99.97255			99.89030				0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.97256			99.89236				0	490,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797				0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.97256			99.89236				0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.97250			99.89008				0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	99.97389			99.89649				0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	99.97267			99.89247				0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	99.97926			99.91713				0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	99.97633			99.90538				0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.89636	100.75738		13.89568	100.64465				0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.22438	100.13572		15.25931	99.96600				0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000		99.96264			99.85073			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		99.96264			99.85073			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		99.96264			99.85073			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		99.96127			99.84526			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		99.96743			99.86985			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		35.18788	100.00000	34.98799				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.64422	100.00000	18.50758				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.96834	100.00000	16.84398				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.47428	100.00000	10.39751				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.47456	100.00000	10.39862				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.66391	100.00000	12.57109				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.97306	100.00000	10.89263				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.35464			101.29655			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		99.86275			101.48014			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		99.85408			101.56758			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		101.40584			101.34694			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.42326	100.00000	8.36220				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.42326	100.00000	8.36220				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		93.83033	100.00000	93.11224				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		87.32057	100.00000	86.69834				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		84.49074	100.00000	83.90805				0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03500		182.10758	2.04000	181.78893				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.25000		159.12481	8.29000	158.30746				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.25000	159.49857	8.29000	158.68715	0.00	0	0.00	0	0.00	
BD0302	On 18/04/2028	Spot Bond	8.63500	97.63343	8.67500	97.26830	0.00	0	0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BEER02	On 28/03/2018	Spot Bond	8.34500	98.84140	8.36500	98.72807	0.00	0	12,500,000.00			
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.03893		101.98206	0.00	0	0.00	0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.43933		101.37751	0.00	0	0.00	0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.97409		101.91479	0.00	0	0.00	0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.56159		101.49438	0.00	0	0.00	0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.65561		101.58424	0.00	0	0.00	0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.91840		101.83542	0.00	0	0.00	0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	38.80888	100.00000	38.52444	0.00	0	0.00	0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.25993		101.19796	0.00	0	0.00	0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.28440		101.22120	0.00	0	0.00	0	0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.29256		101.22894	0.00	0	0.00	0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	101.39042		101.32185	0.00	0	0.00	0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	101.52082		101.44563	0.00	0	0.00	0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	37.96179	100.00000	37.68355	0.00	0	0.00	0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	37.96179	100.00000	37.68355	0.00	0	0.00	0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.30230		100.23724	0.00	0	0.00	0	0.00	
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.30796		100.24168	0.00	0	0.00	0	0.00	
BG42A4	On 15/03/2017	Spot Bond	8.44500	103.06758	8.46500	102.96653	0.00	0	0.00	0	0.00	
BG42B	On 15/03/2017	Spot Bond	0.00000	100.32491		100.25499	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
BG42C	On 15/06/2017	Spot Bond		0.00000	100.35490			100.27850			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.69587		100.00000	21.53858			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.69587		100.00000	21.53858			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.11551			102.03877			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.30500	99.58989		11.32500	99.43350			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.43255			101.35301			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.19500	99.94907		11.21500	99.79064			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	103.01808			102.95521			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	73.03405		100.00000	72.62755			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.61144			100.55011			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	99.64465			99.58828			0	0.00
BID06	On 30/06/2019	Spot Bond		8.85500	99.97620		8.87500	99.83856			0	4,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.72097			99.66865			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	101.38382			101.32740			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.09200			99.14438			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.72204			100.66723			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.83277			100.76935			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.70606			100.65107			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.74063			100.68294			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.80339			100.74081			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.06376			100.98081			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.50453			101.38876			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.49591			101.42452			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR13	On 26/07/2016	Spot Bond	0.00000	101.53817			101.46471			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000	100.24607			100.17151			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.26587			100.18535			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.28810			100.20023			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.84008			97.78273			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.20567			97.14902			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.68506			99.62948			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.85983			99.80727			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.87742			99.82489			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.71982			99.66729			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.61465			99.56210			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.51038			99.45792			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.49627			99.44416			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	99.05109			99.10381			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.20787			99.15506			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.01562			98.96289			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.06563			99.01275			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	98.81140			98.75818			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.75855			98.70534			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.71325			99.65948			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.57059			98.53882			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	43.65722		100.00000	43.33724			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00016			99.93938			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00009			99.93689			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.24661			100.18433			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.89777			100.83278			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.22171	100.00000	16.03230				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.64500		107.67300	9.66500	107.56455				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.91807		105.84506				0	0.00
CBL11	On 06/05/2016	Spot Bond	8.69500		102.99082	8.71500	102.90289				0	0.00
CBL12	On 06/09/2018	Spot Bond	12.74500		99.85673	12.76500	99.70615				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.77387		98.68389				0	0.00
CBL14	On 01/02/2019	Spot Bond	13.04500		100.51394	13.06500	100.35418				0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09500		101.64475	9.11500	101.53682				0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.79785		97.70871				0	0.00
CBL18	On 23/08/2019	Spot Bond	13.04500		97.60019	13.06500	97.43782				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.45460		101.39565				0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.08929		93.99940				0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.97122		100.90753				0	0.00
CBL22	On 06/05/2020	Spot Bond	10.69500		93.07882	10.71500	92.92931				670,000,000	670,000,000.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.99363		100.92334				0	0.00
CCT01	On 23/06/2023	Spot Bond	10.15500		113.19839	10.19500	112.87297				0	0.00
CCT02	On 12/06/2024	Spot Bond	10.15500		108.98223	10.19500	108.64922				0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.08000		109.77271	10.12000	109.42984				0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.65802		100.56402				0	0.00
CGR11	On 28/03/2016	Spot Bond	11.84500		103.14452	11.86500	103.03366				0	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	100.00024			99.91816			0	20,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	103.10039			103.01500			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.41030		10.00000	110.32390			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	102.28539			102.20356			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.18059			100.10156			0	130,000,000.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.77976			101.69971			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	10.31652		100.00000	10.21914			0	0.00
CGR19U	On 04/06/2018	Spot Bond		100.00000	18.19154		100.00000	18.05965			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.99942			102.86624			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.68735			100.61426			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	99.97713			99.90896			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	99.97584			99.90486			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	99.97485			99.90066			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	101.48465			101.37345			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.46960			101.35955			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.54910			101.43301			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.15919			100.08988			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.60781			100.54794			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.94552		10.11000	99.86387			0	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		99.86125			99.80150			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.14344		2.76000	123.93949			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		124.12095		3.14000	123.91338			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.69382		8.25000	102.62616			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		125.34460		2.86000	125.13814			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		123.43189		2.40000	123.23313			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.22189			100.12574			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.62000		101.55723		8.63500	101.46879			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.51737			101.45102			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.53448			101.46948			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.67000		101.60148		8.68500	101.51249			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.67000		101.60148		8.68500	101.51249			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.72000		100.41212		8.73500	100.32181			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.16295			100.09203			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.17913			100.10129			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.96943			100.90705			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.78108			100.71472			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.20570		9.35000	103.12758			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.20570		9.35000	103.12758			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.78627			100.72928			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.47880			100.42055			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.86737			100.81072			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.86737			100.81072			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.86737			100.81072			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.39831			100.33932			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.47500		103.00401		9.49500	102.86415			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.97695			101.91378			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.59828			103.52965			0	20,000,000.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.43658			100.37328			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.43580			100.37288			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.47770			100.41232			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.80591			100.74279			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.87819			100.80338			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.62229			100.55757			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.26591			101.20273			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94608			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.14383			100.08126			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.38652			101.32231			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		101.01641			100.95142			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.24875			100.18012			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.06907			99.99984			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		101.97617			101.91415			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		99.85055			99.78117			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.06827			99.99985			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		99.87757			99.80787			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.17368			100.09817			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		99.85061			99.78122			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.28441			100.21645			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		99.97523			99.90101			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		101.26919			101.19731			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		101.10032			101.02755			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.99500		93.94499		11.00500	93.81574			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.51500		95.43760		11.52500	95.30267			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		99.97633			99.90539			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.17188			100.09727			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.07567			101.00453			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.45783			101.39036			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.45217			101.37826			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond		8.80500	101.41481		8.80500	101.34360			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.15123			100.08548			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.42913			103.35966			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	100.16082			100.09096			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.17151			100.09706			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.16679			100.09426			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.23067			100.13083			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.65644			80.49038			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.18186			100.10289			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	99.97633			99.90539			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	101.39975			101.33081			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.19846			100.11244			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	99.97619			99.90484			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.22926			100.13002			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.18913			100.10694			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.14599			100.08234			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.16636			100.09412			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.38633			101.31806			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.07233			101.00756			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	99.97687			99.90758			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.31834			101.25561			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.69331			100.62894			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		101.33919			101.27106			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.44889			101.38183			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.13790			100.07787			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.17500		104.99832		10.18500	104.85560			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.15451			100.08718			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.42052			101.34020			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.31500		107.01096		12.32500	106.85285			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.47850			101.39486			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.34500		106.88014		12.35500	106.72308			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		110.03207		10.02000	109.94295			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.47850			101.39486			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.44373			101.37261			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.18253			100.10335			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.15213			100.08581			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.15533			100.08764			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.15547			100.08778			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		99.97531			99.90134			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.69500		103.48115		9.71500	103.31444			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		99.97163			99.88662			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.16691			100.09444			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.74967		10.57000	102.66342			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	102.98254		11.00000	102.89267			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.40176			101.34159			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.17393			100.09818			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.42728			101.36490			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.10500	102.87653		12.11500	102.72345			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.18583			100.10524			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.15520			100.08752			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.55453			101.48024			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.16576			100.09364			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	99.96071			99.90206			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.14316			100.08072			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.14383			100.08126			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	100.15215			100.08601			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.55922			100.49654			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.16507			100.09338			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.20995			100.11900			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	101.03619			100.96768			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	101.03002			100.96191			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.15215			100.08601			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.17151			100.09706			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	99.97951			99.91818			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	99.97797			99.91194			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN404	On 21/02/2018	Spot Bond	0.00000		100.76481			100.68210			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.13456			100.07597			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.15308			100.08654			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.00370	7.01000	41.98031				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		167.40473			164.83600			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	8.63500		147.76359	8.67500	147.48183				0	0.00
CLN88	On 28/04/2028	Spot Bond	8.25000		159.12481	8.29000	158.30746				0	0.00
CLN89	On 02/03/2028	Spot Bond	8.25000		159.49857	8.29000	158.68715				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.83654			97.77911			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.81805			97.76012			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.85085			101.78353			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		102.21255			102.14741			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.16480			100.09308			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.15429			100.08708			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.15641			100.08831			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.84815			101.77729			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.15400			100.08707			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.45783			101.39036			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.14031			100.07926			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.15169			100.08562			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.15075			100.08508			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.15164			100.08556			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.15400			100.08707			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.83175			100.75879			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.79792			101.72739			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80000		105.45174	8.81500	105.36668				200,000,000	200,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.77000		101.16314	8.79000	101.04090				0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.33500		110.74293	10.35500	110.53794				0	0.00
COJ06	On 09/12/2015	Spot Bond	7.19000		102.12828	7.20500	102.06310				0	0.00
COJ07	On 23/03/2021	Spot Bond	9.90500		106.59742	9.92500	106.42535				0	0.00
COJG01	On 09/06/2024	Spot Bond	9.95500		101.85670	9.96500	101.71677				0	0.00
COT01	On 03/04/2023	Spot Bond	10.32500		95.75583	10.33500	95.62650				0	0.00
COT02	On 03/04/2028	Spot Bond	10.98000		97.10245	11.02000	96.75703				0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.98000		90.23637	11.02000	89.90559				0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.69832			100.63346			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.20929			101.15211			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.27458	100.00000	10.20009				0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.72869			100.66679			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.12662			100.01258			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.69155			100.62790			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.52877			102.47041			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.31614			101.25721			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.54690	100.00000	9.47769				0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.81041	100.00000	11.72479				0	0.00
CPV01	On 30/06/2029	Spot Bond	11.67000		96.45692	11.69000	96.26715				0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.58096		100.00000	16.46075			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.99506		100.00000	8.92984			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.25867		100.00000	17.13354			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.21178			101.15605			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.97000		99.45247		7.99000	99.34907			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.75986			100.70216			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.68133			100.62351			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.50778			100.44965			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		92.32290		100.00000	91.64573			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.42247			100.35924			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		99.78802			101.75735			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.86703			102.80771			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.16153			101.10029			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.19810			100.11223			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.30457			102.19723			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.17243			100.09759			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.68698			53.55296			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		99.88478			102.44051			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.89500		100.88088		8.91500	100.71743			0	0.00
DV21	On 15/06/2016	Spot Bond	7.52000		107.38111		7.53500	107.30163			0	1,050,000,000.00
DV22	On 07/02/2020	Spot Bond	8.94500		105.56274		8.96500	105.41104			13,200,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.60500		105.45284		9.61500	105.31672			2,100,000	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond	9.58500		104.09137		9.59500	103.95251			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
DV29	On 18/02/2029	Spot Bond	9.60500		107.35112		9.64000	106.99797			0.00	600,000,000	300,000,000.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94931			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.25843			100.20249			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.75665			100.69918			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.33277			100.27680			0.00	0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.35268			100.29393			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.87911			100.82281			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.80924			99.74969			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.49127			99.43540			0.00	0	1,800,000,000.00
E170	On 01/08/2020	Spot Bond	8.32500		126.62319		8.34500	126.44521			0.00	165,100,000	2,265,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.45061			94.30169			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.43000		99.67360		2.43000	99.51253			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.56204		1.20000	135.35674			0.00	0	0.00
EL28	On 02/05/2028	Spot Bond	2.21000		123.65199		2.21000	123.45477			0.00	0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.21000		111.23453		2.21000	111.05714			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.13000		113.30136		2.13000	113.12106			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.25000		103.31894		2.25000	103.15372			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.41000		100.10628		2.41000	99.94469			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.74500		107.62269		9.76500	107.45750			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.64500		107.80513		9.66500	107.63360			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.03000		101.61892		10.07000	101.30679			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
EMM04	On 16/05/2028	Spot Bond	10.24000		96.36467		10.27500	96.19136			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.38000		103.32717		10.41500	103.08196			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		100.00000		10.25000	100.00000			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.86389			100.80277			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.74339			98.68139			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.34813			100.28633			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.15686			101.09346			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.11280			101.05187			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.05427			100.99665			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.46718			102.40844			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.70927			100.64913			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.76000		99.94108		10.77500	99.85261			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.58674			100.50780			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.54688			100.47140			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		98.62160			100.69626			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.32500		97.94176		10.34500	97.81473			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		96.82457			96.75728			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.24976			98.16732			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		100.92553			100.86019			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		100.98234			100.91290			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.95250			100.89407			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.83244			100.77222			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.86628			100.80361			0	14,500,000.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.82566			100.76594			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.85387			100.79210			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.84604			100.78645			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.83465			100.77588			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.75790		6.40000	102.70445			4,180,000	204,180,000.00
ES18	On 20/04/2018	Spot Bond	8.17500		104.39724		8.19500	104.27842			4,120,000	5,059,133,600.00
ES23	On 25/01/2023	Spot Bond	8.84000		110.57422		8.84500	110.46667			125,661,300	55,174,008,800.00
ES26	On 02/04/2026	Spot Bond	9.08000		93.52990		9.12000	93.20631			34,600,000	10,302,526,400.00
ES33	On 15/09/2033	Spot Bond	9.73000		83.28180		9.75500	83.03697			48,200,000	30,955,062,100.00
ES42	On 25/04/2042	Spot Bond	9.81000		89.15587		9.83000	88.91780			0	66,581,404,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.76818			99.69992			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.88334			97.81436			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.75290			100.68900			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.53091			101.46925			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.05819			99.99985			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.84353			100.77929			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.76707			100.70877			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.53318			100.47443			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.56384			101.50519			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.95079			100.89137			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.33688			100.27743			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC20	On 07/12/2015	Spot Bond		0.00000	100.31483			100.25879			0	200,000,000.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.83501		100.00000	11.74921			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.51868		100.00000	11.43517			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.29465			100.23121			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.28066			99.20838			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.32850			100.25777			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.35102			100.27544			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.64500	96.86512		9.66500	96.73354			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.36023			100.30347			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.36015			100.30339			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.38607			101.32006			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.41534			102.34557			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.62561			100.55653			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.63581			100.56558			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.39500	99.00624		10.41500	98.83805			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.55772			100.47834			0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.49500	104.54895		10.51500	104.40263			0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.34520			101.27090			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	135.47407		2.16000	135.25815			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.16500	277.14201		2.17000	276.60422			0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.33500	114.34398		2.33500	114.16011			0	0.00
FRBI28	On 31/03/2028	Spot Bond		3.04000	153.96888		3.04000	153.71285			0	0.00
FRBI33	On 07/12/2033	Spot Bond		3.16000	194.24750		3.16000	193.92259			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.01000	105.17446		7.02500	105.11134			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61300	66.59386		7.61400	66.57678			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40700	42.32387		9.40700	42.31406			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	40.96845		9.65000	40.95864			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.72382			100.63953			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.18374			100.10396			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.15924			100.08993			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.17470			100.09878			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	100.16967			100.09601			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	100.16175			100.09149			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.24451			100.16287			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	100.16691			100.09444			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	100.17739			100.10041			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.21814			100.12367			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.21177			100.12004			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	21.28734		100.09221	21.13288			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.15160			100.08569			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.20970			111.67727			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.20423			100.11561			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.94670			103.34114			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.17083			100.09652			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	100.17274			100.09764			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.15787			100.08913			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.15861			100.08971			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.20721			100.11744			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.15585			100.08812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		65.86542		13.22500	65.79560			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.14697			100.08306			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.14716			100.08316			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.21964			100.12461			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.15382			100.08697			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		102.95928		3.56500	102.78338			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.16046			100.09075			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.16046			100.09075			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.92600			102.85385			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		99.97633			99.90539			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.18677			98.11834			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.15123			100.08548			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.14772			100.08348			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.40602			101.32653			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.17280			100.09779			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.04155			100.97690			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.39152			101.31285			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.54595			101.46974			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.19810			100.11223			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.15714			100.08886			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.20319			100.11506			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.14605			100.08253			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.15861			100.08971			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.15861			100.08971			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.28228			100.22172			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	99.94165			101.77784			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	99.93830			101.87557			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.84544			101.78993			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.41000		10.00000	110.32400			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.64285			101.58524			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.16746			100.09475			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.62994			101.57193			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.82798			101.77233			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.60603			101.54804			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.61040			101.55225			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.63047			101.56465			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.48113			101.42154			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.63047			101.56465			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.47515			101.41582			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.23743			101.16950			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.27823		8.75000	101.20678			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.14555			100.08059			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.65996		100.00000	9.58993			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.85558		100.00000	8.79137			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.50240			97.41972			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.10116		100.00000	11.02068			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.16415			100.09286			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.65047		100.00000	23.47712			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond		0.00000	101.17879			101.11289			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.37604		100.00000	9.30807			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	22.77506		100.00000	22.60994			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.17875			101.11285			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	22.74552		100.00000	22.58062			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.17587			101.11014			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.11687			101.05452			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.25263			101.18641			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	101.17644			101.11434			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.97000	129.11889		2.97000	128.90456			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	101.01380			100.95265			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	101.00049			100.94017			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	101.00049			100.94017			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.89761			100.83094			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.38621			100.32530			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.24337			100.18225			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	99.97593			99.90374			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.16691			100.09444			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.08329			100.02081			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.17045			100.09631			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.44450			100.37432			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	101.41971			101.35201			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.50000	125.14587		3.50000	124.93274			0	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		100.17345			100.09802			0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000		100.17514			100.09899			0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.55000		124.77838		3.55000	124.56535			0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.53000		124.92522		3.53000	124.71216			0	0.00	
FRC72	On 31/01/2017	Spot Bond	2.51000		130.94163		2.51000	130.72917			0	0.00	
FRC74	On 20/09/2016	Spot Bond	2.58000		140.06963		2.58000	139.84182			0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000		101.59169			101.51555			0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000		100.15165			100.08557			0	0.00	
FRC84	On 20/12/2016	Spot Bond	0.00000		100.17236			100.09742			0	0.00	
FRC86	On 20/12/2016	Spot Bond	0.00000		100.20016			100.11331			0	0.00	
FRC87	On 20/12/2016	Spot Bond	0.00000		100.19303			100.10923			0	0.00	
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.16285			100.09213			0	0.00	
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.16267			100.09202			0	0.00	
FRD003	On 14/03/2016	Spot Bond	0.00000		100.27283			100.21430			0	0.00	
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.34417		100.00000	12.25468			0	0.00	
FRD02U	On 01/06/2016	Spot Bond	100.00000		54.79795		100.00000	54.40066			0	0.00	
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.64865		100.00000	100.08144			0	0.00	
FRD09U	On 26/06/2017	Spot Bond	100.00000		26.83479		100.00000	26.64023			0	0.00	
FRD11U	On 08/11/2016	Spot Bond	100.00000		37.22739		100.00000	36.87980			0	0.00	
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.67105		100.00000	10.59283			0	0.00	
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.12769			102.06689			0	0.00	
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.61149			102.39954			0.00	3,000,000,000	1,500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.67420			101.61358			0	0.00	
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.32613			101.05566			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.01964			97.96006			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.16775			98.10785			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.91556			100.84750			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		103.49750		2.17300	103.33244			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		112.20847		2.53000	112.02624			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.38833			101.32874			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.90414		10.38000	101.81810			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.90414		10.38000	101.81810			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		100.11724			100.04346			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		109.53015		2.67000	109.35102			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60000		209.82622		2.60000	209.48474			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		110.09751		2.64000	109.91773			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63000		208.95382		2.63000	208.61324			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.60894			101.52830			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		113.51308		2.42000	113.32974			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.40601		2.73000	108.22819			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.54400			55.29200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.99478			100.94049			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.47224		2.83500	106.29668			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75000		205.50805		2.75000	205.17110			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80000		204.09280		2.80000	203.75735			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	2.35000		99.97658		2.35000	99.81567			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83000		203.24937		2.83000	202.91480			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		101.60300		3.11000	101.43318			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		153.31464		3.08000	153.05919			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		94.20914		3.56000	94.04823			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		153.47789		3.07000	153.22231			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		100.91288			100.85699			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		152.40169		3.13000	152.14395			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34000		189.88766		3.34000	189.57370			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		97.44114			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		94.85359		3.49000	94.64906			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		95.33393		3.46000	95.12897			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		98.89504		3.27000	98.72847			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.28500		274.83569		2.29000	274.29985			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.17500		276.94894		2.18000	276.41131			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.89500		263.45917		2.90000	262.93326			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		131.74390		2.63000	131.52887			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.33523			101.27170			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		131.33173		2.16000	131.12241			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.57854			101.51163			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.80515			101.74243			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.22208			101.15751			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		109.22028		2.51000	109.04307			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		29.24306		104.97509	29.02168			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	32.64545	101.07593	32.40649			0.00	0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	26.48345	100.44759	26.29067			0.00	0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	31.18911	100.76967	30.96144			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	2.12000	119.10064	2.12000	118.91145			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	2.28000	114.88528	2.28000	114.70104			0.00	0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	98.87295		98.86966			0.00	0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.31000	114.58967	2.31000	114.40563			0.00	0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.77184		100.70004			0.00	0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.37500	346.04421	2.38000	345.36714			0.00	0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	101.10679		101.04363			0.00	0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.72270		100.65746			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	7.67000	102.66105	7.73500	102.52340			0.00	0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.19500	103.03329	8.21500	102.92581			0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.44500	107.17257	8.46500	107.04937			0.00	0	2,000,000,000.00	
FRX19	On 15/11/2019	Spot Bond	9.12500	100.63910	9.14500	100.49513			0.00	5,300,000	760,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.42500	99.35408	9.44500	99.19896			0.00	0	0.00	
FRX23	On 28/02/2023	Spot Bond	10.13500	90.01700	10.14500	89.89629			0.00	0	0.00	
FRX24	On 10/12/2024	Spot Bond	10.19000	103.89250	10.23000	103.56365			0.00	0	0.00	
FRX26	On 01/10/2026	Spot Bond	10.49000	95.82777	10.55000	95.37495			0.00	15,000,000,000	15,500,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.85500	95.99239	10.89000	95.67048			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	10.96500	92.48656	11.02000	92.03245					0.00	10,500,000,000	10,500,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.27000	80.65223	10.29000	80.43590					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.13562		100.07642					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.13752		100.07750					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.14220		100.08017					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.14975		100.08448					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.15540		100.08771					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.17986		100.10170					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.78709		100.72878					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.64758		100.58850					0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.81633		100.75581					0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.84881		100.78583					0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.87586		100.81083					0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.99477		100.92073					0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	56.41632	100.00000	56.00730					0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.46509	100.00000	9.39647					0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.58798	100.00000	1.57647					0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26642	100.00000	0.26449					0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.77951	100.00000	8.71586					0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.47296	100.00000	1.46228					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	
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24712		100.00000	0.24533			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		101.71406			101.65240			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44500		102.08479		9.46500	101.97525			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.43995			101.37947			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.71529			100.65322			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.72465			100.66177			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.78545			100.71728			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.86012			100.78546			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.90669			100.82798			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		100.86952			100.81628			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.11761		100.00000	10.04425			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.89475		100.00000	20.74327			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.48852		100.00000	11.40522			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.77572		100.00000	11.66577			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		101.24236			101.18124			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
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.29106			101.22752			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.35148			101.28495			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.43535			101.36465			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	101.39037			101.33316			0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.56260			101.50164			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.98694			100.92787			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.37991			100.31661			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.86450			100.79862			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.01974			100.03791			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.42544			100.30956			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.45719			101.38095			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.62284		100.00000	10.54582			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.46249			101.40532			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.29547			100.23208			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	101.16930			101.10764			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	101.18298			101.12058			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000	100.94050			100.88726			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000	100.09075		100.00000	79.55498			0.00	25,400,000,000
HMS1B2	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

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		101.49645			101.43311			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.54877	92.88320		7.56349	92.80391				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		101.56327			101.49703			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.54865	104.41639		8.56334	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		101.64916			101.57918			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.99878	104.41639		9.01345	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		101.75411			101.67956			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		101.59463			101.53031			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.81841			101.74705			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.09441			101.02852			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.41000		10.00000	110.32400				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32500	104.42298		9.34500	104.31409				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.98398			100.91076			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.92458			100.85586			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.53500	108.92963		8.55500	108.77045			0.00	4,013,200,000	2,206,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500	279.27639		2.06000	278.73678			0.00	0	2,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY24	On 07/12/2024	Spot Bond	2.03500		285.99766		2.04000	285.43572			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.73000		99.66255		9.75500	99.37629			3,600,000	2,231,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.77000		99.25204		9.79500	98.96354			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		40.86077		100.00000	40.56453			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		97.32621		100.00000	97.99807			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.53503		100.00000	44.71537			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		36.10644		100.00000	35.84467			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		121.08599		1.67000	120.89787			700,000,000	84,465,531,400.00
I2038	On 31/01/2038	Spot Bond	1.91000		125.05974		1.91000	124.86298			150,000,000	06,441,215,800.00
I2046	On 31/03/2046	Spot Bond	2.04000		122.20884		2.04000	122.01549			2,040,000,000	02,667,188,500.00
I2050	On 31/12/2050	Spot Bond	1.98500		131.86091		1.98500	131.65264			1,500,000,000	20,853,646,900.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94875			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.22000		103.59061		8.23500	103.51220			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.19500		107.14009		8.21500	107.02074			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04000		103.22187		8.05500	103.13827			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.16151			101.10027			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000		133.29725		1.35000	133.09365			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		134.91092		2.23000	134.69512			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.51415			100.45848			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.31500		103.17478		8.33500	103.05697			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.92631			100.86505			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.95184			100.89373			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.97500	97.31256		8.99500	97.18486			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.41500	95.44068		9.43500	95.29883			2,500,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.22952			100.17026			2,400,000,000	1,200,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.92500	97.92902		8.94500	97.81197			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.46500	102.23047		9.48500	102.07340			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.09206			101.03404			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.25975			100.19905			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.98000	102.22692		7.99500	102.14526			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.75500	101.61240		8.77500	101.48758			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.32513			101.25983			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.91391			100.85649			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.96500	104.01553		7.98500	103.91795			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.71500	104.85335		8.73500	104.71734			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.80500	106.29651		9.81500	106.15383			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	99.98162			99.92675			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.28565			101.22840			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.11042			101.05189			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.23101			101.17156			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.25586			101.19517			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.35052			100.28831			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.96000	129.19524		2.96000	128.98089			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00999		100.00000	0.00993			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.37860			101.32156			0	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		101.37177			101.31187			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.44500		96.99196		9.46500	96.83878			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.73659			100.67601			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.62968			100.56694			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.08000		97.74363		10.12000	97.43120			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.05351		5.00000	102.01175			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.96262		5.00000	100.92177			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.15822		4.00000	101.12557			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.79307		4.00000	100.76035			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.54604		100.00000	46.20488			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.41058		100.00000	46.07041			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.41058		100.00000	46.07041			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.39096		9.20000	105.31328			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.99975			100.92909			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.56383		100.00000	7.50901			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.19609			101.11366			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		98.64865		100.00000	100.08144			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.74096		100.00000	15.62559			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.06846		100.00000	21.90846			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.62973		100.00000	1.62039			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.39692		100.00000	8.33538			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.24328		100.00000	10.16903			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.42965		100.00000	11.34589			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.64627		100.00000	31.41433			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	
IN291U	On 09/07/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		87.74038	100.00000	87.11217				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		99.72678	100.00000	98.91599				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		97.85523	100.00000	97.07447				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		94.62704	100.00000	93.67442				0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		86.49289	100.00000	85.88235				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		88.19781	100.00000	87.37863				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		87.95181	100.00000	87.32057				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.65054	6.40000	99.63313				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.52514	6.45000	99.50764				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.40277	6.45000	99.38531				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.15892	6.45000	99.14154				0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		99.01527	6.60000	98.99755				0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.64438	6.60000	98.62679				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.97572		99.90353				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.89636		100.54012	10.89568	100.45166				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.89636		100.02277	10.89568	99.93476				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.16543		100.09285				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.16265		100.09143				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.53213	6.50000	101.47890				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.16507		100.09338				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
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	100.28083			100.22009			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.48895			101.42978			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.41000		10.00000	110.32400			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.15855			100.08966			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.28579			104.22039			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.37290			101.31693			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.66497			98.61010			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.52862			98.47344			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	77.65957		100.00000	77.16702			0	0.00
ING305	On 08/01/2016	Spot Bond		100.00000	74.08561		100.00000	73.66474			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.85651			100.79384			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.36848			101.28354			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	96.05263		100.00000	95.30026			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.41000		10.00000	110.32400			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.62483			101.56333			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.64586			101.58353			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.73000	101.94219		8.74500	101.84629			0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	99.96160			99.90416			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	99.96067			99.90179			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	99.96008			99.90023			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.54192			101.48179			0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.61983			101.55655			0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	101.57272			101.51135			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.33315			101.27982			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.79500		99.13068		9.81500	98.96645			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.21552			100.16066			900,000,000	450,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.88500		104.23263		8.90500	104.11820			1,120,000,000	1,910,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.86319			99.80424			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.73045			101.66772			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.13674			100.07335			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.47161			101.40240			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.51514			100.44184			0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		129.30409		3.51000	129.08377			0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000		150.30570		3.63000	150.04861			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.93346			99.86703			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.82483			101.75542			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.69126			101.62006			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.40302			100.33149			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		97.92052			97.85366			0	0.00
IV030	On 31/01/2025	Spot Bond	3.67000		109.52216		3.67000	109.33412			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000		109.52216		3.67000	109.33412			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.45014			100.37508			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.75186			100.67693			0	0.00
IV08	On 30/04/2018	Spot Bond	10.51500		109.92645		10.53500	109.78413			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.46348			103.38642			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		143.12304		3.73000	142.87708			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV531U	On 30/07/2015	Spot Bond	100.00000		92.17172		100.00000	91.47870			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		89.02439		100.00000	88.37772			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		87.52998		100.00000	86.90476			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.73768		6.40000	99.72024			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.46874			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		101.38351			101.32772			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.41268			101.35603			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		99.86984			99.81370			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.78394			100.72588			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.85210			100.78529			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.58902			100.52652			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.62492			101.56342			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.63544			101.57352			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.65647			101.59373			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.56182			101.50281			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.48690			101.42398			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC022	On 29/07/2016	Spot Bond		0.00000	101.28914			101.22679			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.21038			100.14588			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.92364			100.86278			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.65726			100.59982			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.65082			100.59395			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	99.91937			99.85875			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.34861			101.28845			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.19560			100.13555			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	99.98025			99.92134			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	99.97970			99.91918			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	99.97969			99.91917			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.31500	104.11696		9.33500	103.97218			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.82141		100.00000	16.70874			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.79193		100.00000	11.70550			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.43144			101.37393			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.46500	103.49448		9.48500	103.32468			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.31387			101.25028			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.94465			100.88391			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.27586			100.21648			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.94466			104.88671			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.29458			101.23691			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.32377			102.26501			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.88000	101.44539		6.89500	101.38432			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC048	On 06/11/2017	Spot Bond		0.00000	101.20817			101.14189			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.86463			100.79876			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.57431			100.50843			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.24039			101.17486			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.00583			100.94518			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.09859			101.03218			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.53590			100.47451			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.06145			99.99989			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.24761			101.18733			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.41172			100.35012			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.54514			101.46867			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.31395			101.24926			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.45056			101.38640			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		56.27965	100.00000	55.87162				0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.49474			102.43061			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.48401			100.41921			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.31592			100.24816			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.46141			100.39494			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		92.15190	100.00000	91.45729				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.83464			102.76068			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.45083			101.37391			0	0.00
KW01	On 31/10/2027	Spot Bond		8.63000	138.70187		8.67000	138.23153			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.10590			100.05054			1,000,000,000	500,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.30589			100.24241			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.55297			100.49280			6,000,000,000	3,000,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.14527			100.08312			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.68114			101.61608			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.41500		98.06251	10.43500	97.91314				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.30118	9.71000	103.22004				0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.27299			101.21033			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.91500		100.50392	8.93500	100.39378				7,400,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.04500		98.42738	9.06500	98.30897				0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.08500		99.78245	10.10500	99.62426				1,800,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.40284			100.33130			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.42720			100.33552			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.90000		101.67494	7.91500	101.60442				0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.46466			100.36494			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.04472			100.95546			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.85960			100.79581			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.89392			100.82601			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.95809			100.88529			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.89477			100.83691			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.26409			100.20694			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.82587			99.77363			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.46554			99.41382			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.24889			99.19649			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.70314			98.64985			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.17042			102.11922			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.18635			102.13472			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.42140			102.33824			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.81163			98.75920			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.03160			99.97857			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.68184			100.62685			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		99.94932			99.89502			900,000,000	20,300,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.53303			100.47534			800,000,000	900,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.77666			100.71840			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.50505			101.44829			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.00874			100.95366			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.02617			100.96900			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.04925			100.99077			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.39759			100.34030			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		101.48371			101.42474			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.58277			101.52293			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		52.07671	100.00000	51.69915				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.83299	100.00000	23.65831				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.08288	100.00000	22.91369				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.17448	100.00000	23.00463				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.25319	100.00000	22.09184				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.27688	100.00000	23.10812				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.23095			101.17149			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.97500		101.99245	8.99500	101.85568				1,300,000	540,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.99500	101.51709	9.01500	101.38076			0.00	0	0.00	
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.69747		101.63453			0.00	0	0.00	
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.74576		103.67904			0.00	0	0.00	
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.91305		103.84325			0.00	0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.13000	102.51737	8.15000	102.42651			0.00	0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	8.96500	100.95874	8.98500	100.82569			0.00	0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.72000	101.21427	9.74000	101.03894			0.00	0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.13655		100.07694			0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.14127		100.07964			0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.76500	101.91082	9.78500	101.76136			0.00	0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.05000	102.70270	7.06500	102.64075			0.00	5,000,000,000	4,970,000,000.00	
MIIL02	On 31/05/2017	Spot Bond	9.05500	100.21676	9.07500	100.10944			0.00	0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.25069		100.18749			0.00	0	0.00	
MMIG02	On 17/03/2026	Spot Bond	9.59500	104.84739	9.61500	104.67963			0.00	0	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.65261		100.58314			0.00	0	0.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	34.31342	100.00000	34.06464			0.00	0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.75500	100.19224	8.77500	100.08718			0.00	0	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.00000	104.39969	7.01500	104.33910			0.00	0	0.00	
MTN04	On 13/07/2017	Spot Bond	8.74500	107.20134	8.76500	107.08796			0.00	0	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	7.14416	100.89771	7.09195			0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	7.23637	100.61875	7.18362			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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N5A16	On 20/06/2016	Spot Bond	0.00000		100.37736			100.32022			0	0.00	
N5B23	On 20/06/2023	Spot Bond	0.00000		100.40386			100.34272			0	0.00	
N5C23	On 20/06/2023	Spot Bond	0.00000		100.40915			100.34721			0	200,000,000.00	
N5D23	On 20/06/2023	Spot Bond	0.00000		100.46669			100.39606			0	0.00	
N5E23	On 20/06/2023	Spot Bond	0.00000		100.51451			100.43666			0	0.00	
N5F23U	On 20/06/2023	Spot Bond	100.00000		10.84479	100.00000		10.76615			0	0.00	
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.61058	100.00000		11.52640			0	0.00	
NAM01	On 19/11/2022	Spot Bond	9.90500		92.42542	9.18000		95.97566			0.00	58,899,800,000	29,500,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.74500		102.10732	7.76000		102.02786			0	0.00	
NBK11A	On 28/11/2020	Spot Bond	9.28500		99.23531	9.30500		99.07901			0	0.00	
NBK12A	On 19/03/2021	Spot Bond	9.04500		104.04557	9.06500		103.88181			0	0.00	
NBK13A	On 19/03/2024	Spot Bond	9.50500		103.98310	9.51500		103.84547			0	0.00	
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.64995			101.59276			0	0.00	
NBK14A	On 26/06/2021	Spot Bond	9.40500		99.58168	9.42500		99.41692			0	0.00	
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.69137			100.63468			0	0.00	
NBK15A	On 11/02/2022	Spot Bond	9.64500		99.21341	9.66500		99.04181			0	0.00	
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.72999			101.67196			0	0.00	
NBK16A	On 12/02/2025	Spot Bond	10.23000		98.78548	10.27000		98.47055			0	3,500,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.33738			101.28242			0	0.00	
NBK17A	On 22/04/2026	Spot Bond	10.41000		98.87507	10.45000		98.54234			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
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.71226			100.65611			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.39500		100.17216		9.41500	100.01955			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.93332			99.87409			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.79500		99.95639		9.81500	99.77964			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.83277			99.77934			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.48000		100.00567		10.52000	99.66703			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.08011			100.02002			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.96242			100.90271			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.97879			100.91852			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.00484			100.94292			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.03886			100.97615			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.07626			101.00982			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.53617			101.46881			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.57515			100.51383			600,000,000	300,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.88000		103.74963		6.89500	103.68844			300,000,000	1,188,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.60549			100.54713			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.99500		111.65563		9.01500	111.50329			203,900,000	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.80500		38.38787		10.84500	38.22644			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.59167			101.52418			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79000		103.56928		7.80500	103.49402			600,000,000	200,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.12193			100.01024			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.15425			97.09881			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.56748			100.50490			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.32707			101.26395			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.31400			101.25041			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.63705			93.57973			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.92453			99.86801			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.99443			100.92881			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.14738			100.08313			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.13984			100.07881			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.41332			102.31979			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.13519			100.07615			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.13140			100.07417			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.13132			100.07411			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.20439			101.14520			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.15123			100.08548			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.97500	106.82373		10.01500	106.50359			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.15030			100.08495			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.01000	105.69509		10.05000	105.36924			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.15123			100.08548			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.13605			100.07682			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.18087			100.12051			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.15271			100.08633			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.15455			100.08738			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.56281			100.49973			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	99.80072			101.65728			0	0.00

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NED11	On 17/09/2015	Spot Bond	6.99000		103.68154		7.00500	103.61943			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.51285			101.44064			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.47739			99.40433			0	0.00
NED15	On 08/04/2024	Spot Bond	10.17500		104.11816		10.19500	103.91779			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.55352			100.48295			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.74185			101.67099			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.78699			101.71296			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		99.88259			99.83194			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.55399		9.44500	117.46558			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		100.75380			100.67845			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18500		170.81646		2.19000	170.53215			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.53000		112.44787		2.53000	112.26525			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		186.61116		3.45000	186.31199			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.92000		108.65176		2.92000	108.46162			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000		140.81534		3.22000	140.57913			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000		152.40169		3.13000	152.14395			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.81500		106.16694		8.83500	106.00955			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.44500		104.91586		9.46500	104.75648			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.90468			100.84515			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.73382			100.67642			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.75960			100.70016			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.74415			100.68594			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.78945			100.72763			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.64500		106.03538		9.66500	105.84999			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.77504			100.71437			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.76474			100.70490			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.83358			100.76824			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.84500		104.92092		9.86500	104.75894			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.78533			100.72384			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.79048			100.72858			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		100.87776			100.80890			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.98039			100.90335			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.91784			100.84579			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.80591			100.74278			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.76500		111.06469		8.78500	110.92480			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.49500		116.29080		9.51500	116.08922			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000		174.32786		2.08500	173.99323			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.38000		114.33299		10.42000	113.92446			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.58471			101.52466			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.33935			101.28359			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.17138			100.10684			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.51867			100.45725			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.69585			100.63306			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.78047			100.70785			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.95717			100.86647			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.66759	100.00000	17.53949		0.00		0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		96.46000	100.00000	95.71032		0.00		0	0.00
OML01	On 27/10/2015	Spot Bond	6.89000		102.14618	6.90500	102.08460		0.00		0	506,200,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.72250		100.65397		0.00		0	0.00
OML03	On 27/11/2024	Spot Bond	9.96500		98.32850	9.98500	98.18157		0.00		0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.22922		100.15907		0.00		0	0.00
OML05	On 19/03/2025	Spot Bond	10.12500		101.33153	10.14500	101.17683		0.00		0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.68500		101.10790	10.69500	100.97550		0.00		0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.23000		101.39708	11.27000	101.07647		0.00		0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.90113	100.00000	37.62634		0.00		0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.93000		99.93000		0.00		0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000	10.00000	110.32400		0.00		0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.35555		102.29616		0.00		0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.42743		100.36673		0.00		0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.06666		101.00860		0.00		0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.92521		100.86408		0.00		0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.10129		100.04634		0.00		0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.11578		100.05785		0.00		4,600,000,000	2,300,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.43609		101.37437		0.00		0	0.00
PPC004	On 30/06/2021	Spot Bond	9.69500		100.71121	9.71500	100.54234		0.00		0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.22546		101.16730		0.00		0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.25920		101.19939		0.00		0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.27438		101.21383		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	
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.30812			101.24591			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.45311			101.38378			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.48681			101.41583			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.35808			101.29112			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.05000		43.73780	8.09000	43.53364				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.90000		105.42083	5.91500	105.36691				0.00	90,584,666,700	05,053,985,200.00
R158P	On 15/09/2015	Spot Bond	6.62000		98.60505	6.63500	98.54894				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.72000		111.62813	6.73500	111.54968				0.00	20,001,666,600	41,222,512,100.00
R159P	On 15/09/2016	Spot Bond	6.55000		92.48618	6.56500	92.42122				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.23000		116.87800	8.27000	116.47503				0.00	16,012,976,700	74,907,945,400.00
R187P	On 21/12/2026	Spot Bond	7.97000		40.77706	8.01000	40.57130				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.89000		38.07540	7.93000	37.86888				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.67500		286.80134	1.68000	286.25555				0.00	300,000,000	21,726,078,700.00
R202	On 07/12/2033	Spot Bond	1.80000		234.80785	1.80000	234.44091				0.00	5,112,000,000	99,462,401,800.00
R2023	On 28/02/2023	Spot Bond	8.10500		100.53197	8.11500	100.41124				0.00	60,307,653,900	34,756,600,600.00
R203	On 15/09/2017	Spot Bond	7.19500		104.48092	7.21500	104.37977				0.00	31,255,638,500	72,809,633,100.00
R2030	On 31/01/2030	Spot Bond	8.61500		98.22737	8.65000	97.88193				0.00	27,245,900,000	64,582,090,900.00
R2032	On 31/03/2032	Spot Bond	8.72000		97.90663	8.75000	97.58471				0.00	39,373,400,000	52,762,597,900.00
R2037	On 31/01/2037	Spot Bond	8.83500		100.27995	8.86000	99.97534				0.00	18,896,124,400	21,910,801,600.00
R204	On 21/12/2018	Spot Bond	7.54500		101.54126	7.56500	101.41883				0.00	39,752,680,600	92,186,492,500.00
R2044	On 31/01/2044	Spot Bond	8.89000		102.14381	8.91000	101.86679				0.00	66,139,259,800	44,294,436,700.00
R2048	On 28/02/2048	Spot Bond	8.88000		101.47727	8.90000	101.19628				0.00	68,799,700,000	65,817,717,200.00
R207	On 15/01/2020	Spot Bond	7.76500		101.35825	7.78500	101.21971				0.00	36,262,560,100	22,387,753,200.00
R208	On 31/03/2021	Spot Bond	7.89500		96.42934	7.91500	96.27991				0.00	87,877,480,700	97,636,204,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.78000	77.54778	8.80500	77.30080	0.00	83,100,674,200	12,961,978,000.00			
R210	On 31/03/2028	Spot Bond	1.73000	177.29042	1.73000	177.01438	0.00	1,667,757,700	35,212,012,500.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.74626	0.65000	134.54822	0.00	0	44,809,337,900.00			
R212	On 31/01/2022	Spot Bond	1.66000	139.57585	1.66000	139.35911	0.00	7,400,000,000	29,617,055,500.00			
R213	On 28/02/2031	Spot Bond	8.65500	88.23138	8.69000	87.90390	0.00	74,020,389,200	35,287,140,500.00			
R214	On 28/02/2041	Spot Bond	8.82000	78.68671	8.84000	78.46861	0.00	18,162,200,000	05,584,238,300.00			
R228C	On 15/09/2015	Spot Bond	6.62000	98.60505	6.63500	98.54894	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54000	95.52169	6.55500	95.46160	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55000	92.48618	6.56500	92.42122	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.56000	96.95070	6.57500	96.89318	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54000	93.89934	6.55500	93.83638	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.60000	90.84802	6.61500	90.78008	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.17000	86.99238	7.19000	86.90883	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.22000	83.88126	7.24000	83.79228	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.55000	80.19496	7.57000	80.10014	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.53000	77.32954	7.55000	77.23079	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.51000	74.58089	7.53000	74.47859	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.50000	71.91276	7.52000	71.80725	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.72500	68.56963	7.74500	68.46128	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.70500	66.08930	7.72500	65.97862	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.81500	63.23609	7.83500	63.12359	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.78500	60.97200	7.80500	60.85781	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.75500	58.80597	7.77500	58.69031	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
R342C	On 21/12/2022	Spot Bond		7.72500	56.73328		7.74500	56.61638			0	0.00
R343C	On 21/06/2023	Spot Bond		7.68500	54.79156		7.70500	54.67355			0	0.00
R344C	On 21/12/2023	Spot Bond		7.64500	52.93672		7.66500	52.81776			0	0.00
R345C	On 21/06/2024	Spot Bond		8.17000	48.72743		8.21000	48.52760			0	0.00
R346C	On 21/12/2024	Spot Bond		8.13000	46.98588		8.17000	46.78432			0	0.00
R347C	On 21/06/2025	Spot Bond		8.09000	45.32403		8.13000	45.12103			0	0.00
R348C	On 21/12/2025	Spot Bond		8.05000	43.73780		8.09000	43.53364			0	0.00
R349C	On 21/06/2026	Spot Bond		8.01000	42.22335		8.05000	42.01828			0	0.00
R350C	On 21/12/2026	Spot Bond		7.97000	40.77706		8.01000	40.57130			0	0.00
R351C	On 21/06/2027	Spot Bond		7.93000	39.39548		7.97000	39.18925			0	0.00
R352C	On 21/12/2027	Spot Bond		7.89000	38.07540		7.93000	37.86888			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.45980			103.39095			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.11318			104.03874			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.92833			102.85852			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.45728			100.38508			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	30.74671	100.00000		30.52380			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.77961	100.00000		15.66396			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	29.09657	100.00000		28.88562			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	92.09607	100.00000		91.42219			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	40.07447	100.00000		39.78394			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	18.46456	100.00000		18.32773			0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.13302	100.00000		21.61166			0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.42977	100.00000		9.04806			0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.92416	100.00000		16.43210			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.77999		100.00000	13.31299			0	0.00	
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.67995		100.00000	10.24174			0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.38478			100.32067			0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.35414			100.29395			0	0.00	
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.70481			100.64121			0	0.00	
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.74046			100.67359			0	0.00	
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.68136			100.62354			0	0.00	
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.89349			101.83493			0	0.00	
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.11704			100.05849			0	0.00	
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.63193			100.57548			0	0.00	
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.65836			100.59955			0	0.00	
REB01	On 21/05/2018	Spot Bond	0.00000		100.85948			100.79402			0	0.00	
REBC01	On 20/11/2015	Spot Bond	0.00000		100.71776			100.66186			0	0.00	
RED101	On 13/06/2017	Spot Bond	0.00000		100.65062			100.56854			0	0.00	
RES01U	On 02/03/2018	Spot Bond	100.00000		16.58864		100.00000	16.46838			0.00	48,125,000,000	48,125,000,000.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.63694		100.00000	11.55256			0.00	96,250,000,000	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.64134		100.00000	9.57144			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.90899		100.00000	8.84440			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.90168			100.84315			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.73355			101.67143			0.00	6,000,000,000	3,000,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.18555			101.12177			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.47918			100.41632			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.82066			101.76061			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
RES29	On 28/11/2016	Spot Bond		0.00000	100.67246			100.61005			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.45847			100.39330			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	99.94216			99.88438			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.47723			101.41472			0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	86.74058			86.58310			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.73667			84.60575			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	93.49180			93.29218			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	92.68899			92.47951			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00006			99.91398			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.27698			82.17403			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	96.15855			95.99490			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.93111		12.35000	106.82498			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.32168		100.00000	15.21059			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.30212			101.22999			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.90787		100.00000	5.86550			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	40.16432		100.00000	39.86994			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	59.22051		100.00000	58.79116			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.92417		100.00000	12.78310			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	43.36634		100.00000	43.05193			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	101.88438			101.76217			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	79.95222			79.85063			0	0.00
RW21	On 21/04/2021	Spot Bond		9.19500	105.28314		9.21500	105.11507			1,700,000	1,680,000,000.00
RW23	On 10/12/2023	Spot Bond		9.55500	100.22653		9.56500	100.09286			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.91500	102.94286	9.95000	102.60020			0.00	4,460,000,000	2,230,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	96.69930		96.66890			0.00	0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.92000	104.82038	7.93500	104.73384			0.00	0	0.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	110.41000	10.00000	110.32400			0.00	0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.73921		100.67046			0.00	1,500,000,000	500,000,000.00	
SBK14	On 01/12/2017	Spot Bond	9.43500	101.20215	9.45500	101.08299			0.00	1,060,000,000	3,450,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	102.22899		102.16579			0.00	0	0.00	
SBK16	On 15/03/2023	Spot Bond	0.00000	101.39694		101.33089			0.00	0	0.00	
SBK17	On 30/07/2024	Spot Bond	0.00000	102.73057		102.66390			0.00	0	0.00	
SBK18	On 24/10/2020	Spot Bond	0.00000	100.92110		100.85228			0.00	5,920,000,000	5,920,000,000.00	
SBK19	On 24/10/2019	Spot Bond	0.00000	101.51037		101.44276			0.00	0	0.00	
SBK20	On 02/12/2024	Spot Bond	0.00000	100.71653		100.63728			0.00	0	0.00	
SBK21	On 28/01/2025	Spot Bond	0.00000	101.60492		101.52813			0.00	0	0.00	
SBK22	On 28/05/2025	Spot Bond	0.00000	100.84945		100.77031			0.00	0	0.00	
SBK23	On 28/05/2027	Spot Bond	11.70500	100.30722	11.71500	100.16790			0.00	0	2,000,000,000.00	
SBK9	On 10/04/2018	Spot Bond	9.04500	100.25781	9.06500	100.13721			0.00	0	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.39000	105.09038	7.40500	105.02414			0.00	0	0.00	
SBN29	On 15/09/2015	Spot Bond	8.04000	104.94687	8.05500	104.87530			0.00	0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.15000	105.14347	7.16500	105.07920			0.00	0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.59500	101.67338	8.61500	101.56413			0.00	0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.29500	105.11139	7.31000	105.04593			0.00	0	0.00	
SBN35	On 15/09/2015	Spot Bond	8.08000	104.93805	8.09500	104.86616			0.00	0	0.00	
SBN45	On 15/09/2017	Spot Bond	0.00000	100.28900		100.22678			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
SBN51	On 03/10/2016	Spot Bond	0.00000		99.91889			99.85795			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.24500		103.68227		8.26500	103.57348			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.61814			101.56182			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.14484			100.08113			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.27808			101.16194			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.65500		102.50773		9.67500	102.33785			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.13000		100.68592		10.17000	100.34598			100,000,000	100,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.03325			100.96500			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.90430			100.84308			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.90318			101.84076			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.12500		100.03053		9.14500	99.89357			10,800,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		25.90320		100.00000	25.72970			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.64500		106.38627		9.65500	106.24440			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		101.08108			101.02291			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.15500		98.88158		9.16500	98.77675			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.14000		88.13825		10.18000	87.82997			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.83577			99.77555			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.88000		99.78670		9.92000	99.43252			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.19695			100.13650			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.20234			100.14027			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.03000		103.18381		10.07000	102.86390			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.23093			101.17147			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.26414			101.20302			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.16500		98.94109		9.18500	98.79604			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS38	On 29/01/2025	Spot Bond	10.33000	96.34429	10.37000	96.03649			0.00	0	1,500,000,000.00	
SBS39	On 29/01/2030	Spot Bond	10.80500	96.08271	10.84000	95.76038			0.00	0	0.00	
SBS4	On 16/11/2021	Spot Bond	9.59500	96.34275	9.61500	96.17808			0.00	0	570,000,000.00	
SBS9	On 07/07/2016	Spot Bond	7.55000	103.49176	7.56500	103.41321			0.00	885,800,000	772,900,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.28500	274.83569	2.29000	274.29985			0.00	0	0.00	
SBSI12	On 31/01/2017	Spot Bond	1.26000	133.48237	1.26000	133.27948			0.00	1,180,000,000	590,000,000.00	
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.17314	100.00000	22.01239			0.00	0	0.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00	
SGI002	On 10/07/2017	Spot Bond	0.00000	101.57547		101.51517			0.00	0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	33.89980	100.00000	33.65402			0.00	0	0.00	
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494			0.00	0	0.00	
SHI05	On 31/01/2017	Spot Bond	1.92000	132.13271	1.92000	131.92472			0.00	0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.53213	6.50000	101.47890			0.00	0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	101.28306		101.21799			0.00	0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94043			0.00	0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	101.41752		101.35784			0.00	0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.69500	100.09901	8.71500	99.99266			0.00	0	260,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	101.04669		100.97921			0.00	0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	101.84906		101.78913			0.00	0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.14383		100.08126			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
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.19413		100.00000	35.93172			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.41000		10.00000	110.32400			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.36189			100.29764			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.31828			100.25416			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		51.20000		100.00000	40.66304			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		47.08913		100.00000	46.74773			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		41.18844		100.00000	40.88981			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.53500		104.24993		9.55500	104.13148			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.59336			101.52367			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.78581			100.71904			0	0.00
SHS26	On 29/06/2020	Spot Bond	100.00000		1.54308		100.00000	0.00000			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97000		105.32110		7.98500	105.23665			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.29500		101.61703		9.31500	101.48768			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.59500		101.67338		8.61500	101.56413			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.81185			100.75007			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.83928			100.78114			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.20850			101.14751			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.77725			100.71671			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.79816			100.73599			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.74441			100.67672			1,050,000,000	350,000,000.00
SSA01	On 28/06/2016	Spot Bond	8.29500		101.27880		8.31500	101.19200			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.67570			101.61822			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.55193			101.49042			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.48500		96.21475		9.50500	96.06846			7,500,000	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.63015			100.56312			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.06265			99.99987			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.36931			101.30413			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.46500		89.80368		9.48500	89.65486			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.46500		89.80368		9.48500	89.65486			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.18500		96.23891		9.20500	96.09746			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.24239			100.17559			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.07500		102.70452		8.09500	102.59821			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.42000		113.51308		2.42000	113.32974			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.85500		97.65895		8.87500	97.53167			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.78012		8.50000	100.71105			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.27000		101.75414		10.31000	101.40207			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.54260			100.48279			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.52500		75.50129		10.56000	75.22672			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.49374			101.42952			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.50529			101.44305			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.08177			100.02035			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.68240			101.61276			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.92263			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.74452			100.67991			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.26092			100.19504			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.60742			100.54038			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1234	On 26/08/2015	Spot Bond		0.00000	98.94701			98.89255			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	99.61458			99.56203			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.92802			98.98074			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.92764			98.98038			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	99.03223			99.08502			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.18488			99.13172			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.11905			99.06619			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.13156			99.07839			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.13403			99.08101			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.11384			99.06067			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.06067			99.00750			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	98.93534			98.88210			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	98.73351			98.68000			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.70517			98.65196			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.60867			98.55583			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.47094			99.45084			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.36000	104.55568		6.37500	104.49787			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.88000	102.98562		8.92000	102.64548			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	100.79294			100.73117			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	100.84886			100.78422			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.41500	99.64209		9.43500	99.49899			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	59.31815		100.00000	58.88810			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.34370			101.28700			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.07782			101.02112			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond		0.00000	100.54546			100.48533			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.13187			100.07428			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.13850			100.07808			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.75449						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	85.87880		100.00000	85.52490			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.30885			102.19718			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.17487			101.11708			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.16415			101.10596			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.19191			101.13537			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.97000	104.38299		7.98500	104.29996			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.42231			101.36017			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.46034			101.39652			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.49693		7.83000	103.43108			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.40140			101.34017			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.44893			101.38561			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.57084			103.50173			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.40140			101.34017			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.44893			101.38561			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	103.19825		7.16000	103.13811			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.54207			101.47464			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.53447			101.46737			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.71677			101.64163			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.69210			101.61805			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.43647			102.32926			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.35141			102.24801			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.39950			101.33836			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.46034			101.39652			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.89798		8.73000	103.82444			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.14258			101.08101			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.44893			101.38561			0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.01500		101.52771		9.03500	101.40176			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.97099			100.91114			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.46597			101.40396			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.54586			101.47827			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.52497			101.45830			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.53472			101.46973			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.71298			101.63800			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.70539			101.63075			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.65692			101.58661			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.30414			102.20284			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.31170			102.21008			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.29583			102.19764			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.78248			100.72153			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.80862			100.74563			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.36500		102.56309		9.38500	102.41803			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.79294			100.73117			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.82951			100.76489			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A6	On 21/08/2019	Spot Bond		9.27500	100.51643		9.29500	100.37428			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.80663			100.74526			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.84886			100.78422			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.38500	99.37806		9.40500	99.24135			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.87648			100.80820			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.87648			100.80820			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.89634			100.82801			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.89634			100.82801			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.95984			100.88503			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.95984			100.88503			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.98066			100.90578			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.97961			100.90481			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.29651			101.19527			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.29651			101.19527			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	101.51092			101.40958			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.31586			101.21489			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.46788			101.40579			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.89543		101.06155	6.84442			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	101.62377			101.56567			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.43923			101.37838			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.81025			101.75121			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.43923			101.37838			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.45833			101.39665			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.46788			101.40579			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.42777			101.36742			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.45833			101.39665			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.56337			101.49712			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.56337			101.49712			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.56337			101.49712			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.71609			101.64320			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.75426			101.67971			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.70655			101.63408			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	102.46923			102.36343			0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	102.51684			102.40896			0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	102.49779			102.39075			0	0.00
TL20	On 22/02/2020	Spot Bond		9.64500	88.82520		9.66500	88.69195			0	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	110.41000		10.00000	110.32400			0	0.00
TN17	On 14/11/2017	Spot Bond		8.29500	103.15971		8.31500	103.04835			0	12,000,000,000.00
TN20	On 17/09/2020	Spot Bond		9.62500	106.46120		9.64500	106.29720			4,100,000	12,035,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.73638		100.00000	1.72366			0	0.00
TN23	On 06/11/2023	Spot Bond		9.84500	106.91177		9.85500	106.76996			0	8,370,000,000.00
TN25	On 19/08/2025	Spot Bond		9.99000	100.30832		10.03000	99.98140			0	19,050,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	10.03000	93.18185	10.07000	92.84363	0.00	12,800,000	10,230,000,000.00			
TN30	On 09/10/2030	Spot Bond	10.40500	103.01015	10.44000	102.65851	0.00	0	23,720,000,000.00			
TN40	On 09/10/2040	Spot Bond	10.74500	102.38767	10.76500	102.12706	0.00	0	24,500,000,000.00			
TNF16	On 10/06/2016	Spot Bond	0.00000	100.38074		100.32073	0.00	360,000,000	180,000,000.00			
TNF18	On 22/08/2018	Spot Bond	0.00000	100.64281		100.58151	0.00	4,740,400	4,740,400.00			
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.93582		100.87414	0.00	0	0.00			
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.95906		100.89583	0.00	0	0.00			
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.96143		100.89803	0.00	0	0.00			
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.07597		101.00485	0.00	0	0.00			
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.31335		101.22622	0.00	0	0.00			
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.96028		100.89696	0.00	0	0.00			
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.41000	10.00000	110.32400	0.00	0	0.00			
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.86884		101.61089	0.00	0	0.00			
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.86602		101.64371	0.00	0	0.00			
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.52187		101.46709	0.00	0	0.00			
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.30053		101.24162	0.00	0	0.00			
TR30	On 31/12/2099	Spot Bond	10.00000	99.97234	10.00000	99.88941	0.00	0	0.00			
TR31	On 31/12/2099	Spot Bond	9.75000	99.97303	9.75000	99.89216	0.00	0	0.00			
TR32	On 31/12/2099	Spot Bond	100.00000	9.97335	100.00000	9.89384	0.00	0	0.00			
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.27712		102.01633	0.00	0	0.00			
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.29384		102.13800	0.00	0	0.00			
TRAA3U	On 14/06/2024	Spot Bond	100.00000	7.92876	100.00000	7.87128	0.00	0	0.00			
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.44708	100.00000	8.38583	0.00	0	0.00			
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.30312		102.20550	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
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.75806	100.00000		8.69457			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.30496			102.21899			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.01722	100.00000		8.95185			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.35672			102.59553			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.17895	100.00000		12.09065			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.47027			103.42132			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		15.65166	100.00000		15.53819			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.18475	100.00000		13.08916			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.81381			99.75795			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.56115			99.50630			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.29863			99.24326			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.02872			98.97268			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.76329			98.70708			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		104.01478			103.89897			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		102.82311			102.70866			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.70903			97.65270			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.22144			97.16587			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.90552			96.84892			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.21031			96.15512			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.98530			95.93056			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.64311			95.58726			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.32541			95.26886			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.96134			94.90365			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
TSP188	On 31/03/2016	Spot Bond	0.00000		94.69216			94.63447			0	0.00	
TSP189	On 12/11/2015	Spot Bond	0.00000		97.53197			97.47753			0	0.00	
TSP190	On 12/05/2016	Spot Bond	0.00000		93.93707			93.87987			0	0.00	
TSP191	On 26/05/2016	Spot Bond	0.00000		93.60953			93.55178			0	0.00	
TSP192	On 09/06/2016	Spot Bond	0.00000		93.26470			93.20630			0	0.00	
TSP193	On 23/06/2016	Spot Bond	100.00000		50.47702		100.00000	50.19026			0.00	60,000,000,000	25,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.23849		100.00000	14.13526			0	0.00	
TWC083	On 28/07/2015	Spot Bond	0.00000		102.73863			102.68274			0	0.00	
TWC090	On 21/09/2015	Spot Bond	0.00000		100.12676			100.07152			0	0.00	
TWC092	On 10/07/2015	Spot Bond	0.00000		101.37292			101.31943			0	0.00	
TWC093	On 13/07/2015	Spot Bond	0.00000		101.33726			101.28377			0	0.00	
TWC094	On 15/07/2015	Spot Bond	0.00000		101.30160			101.24811			0	0.00	
TWC095	On 16/10/2015	Spot Bond	0.00000		101.29620			101.23962			0	0.00	
TWC096	On 24/07/2015	Spot Bond	0.00000		101.24811			101.19462			0	0.00	
TWC097	On 27/07/2015	Spot Bond	0.00000		101.19627			101.14271			0	0.00	
TWC098	On 06/11/2015	Spot Bond	0.00000		100.90538			100.84924			0	0.00	
TWC099	On 18/08/2015	Spot Bond	0.00000		100.75658			100.70253			0	0.00	
TWC100	On 21/08/2015	Spot Bond	0.00000		100.62568			100.57205			0	0.00	
TWC101	On 26/08/2015	Spot Bond	0.00000		100.48696			100.43285			0	0.00	
TWC102	On 24/08/2015	Spot Bond	0.00000		100.59445			100.54041			0	0.00	
TWC103	On 25/11/2015	Spot Bond	0.00000		100.62463			100.56884			0	300,000,000.00	
TWC104	On 16/07/2015	Spot Bond	0.00000		100.12236			100.06992			0	0.00	
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.48932			101.42974			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.53874			100.47888			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.36808			101.31336			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.49584			100.44075			0	0.00
UG21	On 02/03/2021	Spot Bond	9.29500		109.52303	9.31500	109.35182				1,140,000,000	570,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.72804	100.00000	7.68172				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.71124	100.00000	7.61255				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.54966	100.00000	7.50442				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.62368	100.00000	7.52611				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.01545			102.95670			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.97060			100.91118			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		84.49074	100.00000	83.90805				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.86275			101.80330			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.07906			100.01975			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.09830			101.03563			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.09978			101.03704			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.99998			99.94364			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00005			99.94210			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.08142			101.01974			300,000,000	150,000,000.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.43953			100.37621			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.25586	100.00000	7.21238				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.38564	100.00000	7.29111				0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.07749	100.00000	7.03507				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.29808	100.00000	7.20467				0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00033	100.00000	0.00032				0	0.00	
WS04	On 30/05/2016	Spot Bond	7.11000		105.71602	7.12500	105.64209				0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.19000		245.48622	1.19000	245.11450				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.69500		103.05144	7.71500	102.95239				0	7,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.10000		103.73728	8.12000	103.60289				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.39000		103.18479	8.41000	103.03521				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.59500		102.61627	8.61500	102.45355				0	2,825,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.85000		99.98398	5.86500	99.93577				0	0.00	
Z020	On 19/10/2015	Spot Bond	5.78000		98.25732	5.79500	98.20692				0	0.00	
Z071	On 01/07/2015	Spot Bond	5.85000		99.96796	5.86500	99.91972				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.49000		73.14628	7.51000	73.04242				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000		76.35983	100.00000	75.88358				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000		42.70873	100.00000	42.46610				0	0.00	
Total for j-Bonds :											0.00	'4,687,337,939	19,589,087,713.00
Grand Total:											0.00	'4,687,364,018	19,592,310,645.00