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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2015

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 27/07/2015	Any day expiry		12.63200	12.63200		12.61180	12.61180		15.96	0	0.00
\$ / R	On 29/07/2015	Any day expiry		12.64400	12.64400		12.61180	12.61180		16.37	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	29.79	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00030	0.00000	0.000	34.06	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	36.98860	0.03699	42.66140	0.04266	36.989	17.28	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	4.48320	0.00448	7.45940	0.00746	4.483	21.25	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	330.48320	0.33048	365.65940	0.36566	330.483	21.25	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.06320	0.00006	0.19630	0.00020	0.063	94.98	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.67270	12.67270		12.64240	12.64240		14.91	0	750.00
\$ / R	On 13/08/2015	Any day expiry		12.67490	12.67490		12.64460	12.64460		14.88	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry		12.70160	12.70160		12.67110	12.67110		14.25	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.70390	12.70390		12.67330	12.67330		14.26	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	85.59440	0.08559	76.32210	0.07632	85.594	15.91	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	491.69440	0.49169	513.02210	0.51302	491.694	15.91	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.70610	12.70610		12.67550	12.67550		14.26	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.17970	0.00018	0.17570	0.00018	0.180	18.13	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.71560	0.00072	0.74130	0.00074	0.716	16.88	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	254.40140	0.25440	0.00000	0.00000	254.401	14.17	12,000	12,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	120.64770		0.12065		109.17190	0.10917	120.648	15.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.07290		0.00007		0.37770	0.00038	0.073	25.87	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.71500		12.71500		12.68440	12.68440		14.10	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.73730		12.73730		12.70640	12.70640		14.15	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.74620		12.74620		12.71520	12.71520		14.23	0.00	12,517	521,423.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.55880		0.00056		0.44620	0.00045	0.559	18.24	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,146.80940		2.14681	2,115.68800	2.11569	2.14680	2,146.809	18.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.42000		0.00142		1.17240	0.00117	1.420	16.29	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,747.68660		1.74769	1,716.42950	1.71643	1.74768	1,747.687	16.20	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.48660		0.00149		1.22950	0.00123	1.487	16.20	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,578.40760		1.57841	1,547.05480	1.54705	1.57840	1,578.408	15.41	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	2.36980		0.00237		1.99700	0.00200	2.370	15.27	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	2.60650		0.00261		2.20510	0.00221	2.606	15.09	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	2.93840		0.00294		2.49860	0.00250	2.938	14.86	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	4.91950		0.00492		4.68160	0.00468	4.919	13.88	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	5.79790		0.00580		5.56430	0.00556	5.798	13.84	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,153.58860		1.15359	1,122.36770	1.12237	1,153.589	1,153.589	13.78	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	7.38860		0.00739		7.16770	0.00717	7.389	13.78	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	7.99960		0.00800		7.78650	0.00779	8.000	13.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	13.17750		0.01318		13.08530	0.01309	13.178	13.62	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	777.89070		0.77789	747.59080	0.74759	777.891	777.891	13.35	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	31.69070		0.03169		32.39080	0.03239	31.691	13.35	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	742.30640		0.74231	712.23450	0.71223	742.306	742.306	13.31	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	707.22570		0.70723	678.15220	0.67815	707.226	707.226	13.27	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	43.69400		0.04369		46.29110	0.04629	43.694	13.25	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	689.89400		0.68989	661.49110	0.66149	689.894	689.894	13.25	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	664.98680		0.66499	636.85610	0.63686	664.987	664.987	13.29	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	608.55330		0.60855	581.12720	0.58113	608.553	608.553	13.40	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	62.35330		0.06235		65.92720	0.06593	62.353	13.40	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	585.12870		0.58513	558.03410	0.55803	585.129	585.129	13.44	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	435.28570		0.43529	410.98050	0.41098	435.286	435.286	13.76	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	143.52610		0.14353		150.83430	0.15083	143.526	13.82	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	397.31910		0.39732	373.94230	0.37394	397.319	397.319	13.85	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	391.20900		0.39121	367.99090	0.36799	391.209	391.209	13.87	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	367.39060		0.36739	344.82640	0.34483	367.391	367.391	13.93	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	339.03050		0.33903	317.30330	0.31730	339.031	339.031	14.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	328.12580		0.32813	306.74050	0.30674	328.126	328.126	14.04	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	301.95240		0.30195	281.43870	0.28144	301.952	301.952	14.11	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	263.28460		0.26328	245.98780	0.24599	263.285	263.285	14.23	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	242.90940		0.24291	226.45720	0.22646	242.909	242.909	14.41	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	206.41580		0.20642	191.59370	0.19159	206.416	206.416	14.76	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	428.91860		0.42892	446.62780	0.44663	428.919	428.919	15.10	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	175.11860		0.17512	161.82780	0.16183	175.119	175.119	15.10	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	158.58890		0.15859	146.16130	0.14616	158.589	158.589	15.31	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	155.98700		0.15599	143.70020	0.14370	155.987	155.987	15.35	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	148.42900		0.14843	136.55430	0.13655	148.429	148.429	15.45	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	136.63040		0.13663	125.42060	0.12542	136.630	136.630	15.63	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	619.58540		0.61959	640.60970	0.64061	619.585	619.585	15.98	0.00	0	501.00

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	13.28	Call	110.18490		0.11018		100.55600	0.10056	110.185	16.08	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	90.43500		0.09043		82.42190	0.08242	90.435	16.50	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	37.29510		0.03730		33.17890	0.03318	37.295	18.88	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	24.43060		0.02443		21.34800	0.02135	24.431	19.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	19.93290		0.01993		17.30780	0.01731	19.933	20.48	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	16.80900		0.01681		14.51740	0.01452	16.809	20.94	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.77740		12.77740		12.74610	12.74610		14.34	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.77060		0.00177		1.72650	0.00173	1.771	16.40	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	3.89430		0.00389		3.83500	0.00384	3.894	15.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	6.93080		0.00693		6.88260	0.00688	6.931	14.11	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	151.21630		0.15122		139.40380	0.13940	151.216	15.88	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	58.83960		0.05884		53.36150	0.05336	58.840	18.49	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	8.43540		0.00844		7.12140	0.00712	8.435	29.73	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.78190		12.78190		12.75060	12.75060		14.38	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.84530		12.84530		12.81380	12.81380		14.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.92570		0.00493		4.58970	0.00459	4.926	15.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	10.13030		0.01013		9.40780	0.00941	10.130	14.83	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	171.19990		0.17120		156.68750	0.15669	171.200	16.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	22.28150		0.02228		19.26490	0.01926	22.282	28.75	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.90950		12.90950		12.87800	12.87800		14.53	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.97570		0.00898		8.24070	0.00824	8.976	15.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	17.20220		0.01720		15.88710	0.01589	17.202	14.70	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	184.42280		0.18442		168.37850	0.16838	184.423	17.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	27.75600		0.02776		23.99360	0.02399	27.756	27.81	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.93920		12.93920		12.90770	12.90770		14.61	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.94610		12.94610		12.91460	12.91460		14.62	0.00	8,529	174,750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,010.44630		2.01045		1,978.51130	1.97851	2,010.446	14.93	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	14.34630		0.01435		13.91130	0.01391	14.346	14.93	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,961.84800		1.96185		1,929.79240	1.92979	1,961.848	14.83	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,768.83080		1.76883		1,736.14180	1.73614	1,768.831	14.45	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,578.59490		1.57859		1,544.98110	1.54498	1,578.595	14.08	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	45.99650		0.04600		42.61480	0.04261	45.996	13.70	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	46.78950		0.04679		43.55810	0.04356	46.789	13.68	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	61.66170		0.06166		58.68030	0.05868	61.662	13.57	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	68.20010		0.06820		65.01950	0.06502	68.200	13.56	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	82.92830		0.08293		79.34690	0.07935	82.928	13.52	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	100.04710		0.10005		96.08060	0.09608	100.047	13.49	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	965.88090		0.96588		930.05810	0.93006	965.881	13.46	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	926.79660		0.92680		890.81530	0.89082	926.797	13.44	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	919.06750		0.91907		883.05440	0.88305	919.068	13.44	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	137.59830		0.13760		133.02570	0.13303	137.598	13.43	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	888.44910		0.88845		852.31960	0.85232	888.449	13.43	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	266.71750		0.26672		265.58410	0.26558	266.718	13.89	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	647.15670		0.64716		614.56900	0.61457	647.157	13.90	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	641.53550		0.64154		608.99760	0.60900	641.536	13.92	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	630.41200		0.63041		597.97070	0.59797	630.412	13.96	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	482.01700		0.48202		451.51810	0.45152	482.017	14.52	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	441.04690		0.44105		412.80930	0.41281	441.047	14.75	0.00	0	1,197.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	404.62240	0.40462	377.52630	0.37753	404.622	15.01	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	371.35310	0.37135	345.41560	0.34542	371.353	15.27	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	346.84940	0.34685	321.84840	0.32185	346.849	15.48	0.00	0	157.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	313.34650	0.31335	289.74600	0.28975	313.347	15.80	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	302.99050	0.30299	279.85280	0.27985	302.990	15.90	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	288.16800	0.28817	265.71870	0.26572	288.168	16.06	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	252.71180	0.25271	232.22450	0.23222	252.712	16.49	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	147.62760	0.14763	133.69540	0.13370	147.628	18.42	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	107.40510	0.10741	96.54420	0.09654	107.405	19.68	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	98.95040	0.09895	88.79180	0.08879	98.950	20.03	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	97.13120	0.09713	87.12670	0.08713	97.131	20.11	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	68.35970	0.06836	62.22830	0.06223	68.360	22.75	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.96900	12.96900	12.93750	12.93750		14.56	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	12.78170	0.01278	11.05370	0.01105	12.782	15.22	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	23.49390	0.02349	21.04520	0.02105	23.494	14.53	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	191.03030	0.19103	174.04030	0.17404	191.030	17.72	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	33.62470	0.03362	29.10850	0.02911	33.625	27.38	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			13.02170	13.02170	12.99020	12.99020		14.64	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.05380	13.05380	13.02230	13.02230		14.70	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	87.45450	0.08745	83.12320	0.08312	87.455	13.41	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	578.32050	0.57832	544.55030	0.54455	578.321	14.53	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	522.35010	0.52235	490.45160	0.49045	522.350	14.85	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	214.64230	0.21464	195.50230	0.19550	214.642	18.28	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.09080	13.09080	13.05900	13.05900		14.84	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	72.27930	0.07228	67.00330	0.06700	72.279	13.76	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	152.57490	0.15257	138.69900	0.13870	152.575	20.34	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.12100	13.12100	13.08890	13.08890		14.83	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	98.42390	0.09842	93.53570	0.09354	98.424	13.38	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	221.75290	0.22175	204.20240	0.20420	221.753	18.95	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.15580	13.15580	13.12330	13.12330		14.95	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.16270	13.16270	13.13020	13.13020		14.93	0.00	750	9,657.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	41.13330	0.04113	37.58350	0.03758	41.133	14.66	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	77.79270	0.07779	73.22660	0.07323	77.793	13.82	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	105.50680	0.10551	100.65080	0.10065	105.507	13.41	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	109.36790	0.10937	104.49280	0.10449	109.368	13.36	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	123.30010	0.12330	118.37880	0.11838	123.300	13.34	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	131.25590	0.13126	126.32450	0.12632	131.256	13.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	166.82930	0.16683	162.00040	0.16200	166.829	13.40	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	398.13820	0.39814	373.82830	0.37383	398.138	16.78	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	327.46370	0.32746	305.96940	0.30597	327.464	17.66	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	284.31390	0.28431	264.73710	0.26474	284.314	18.30	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	244.61670	0.24462	0.00000	0.00000	244.617	18.98	0.00	4,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	169.83370	0.16983	156.28570	0.15629	169.834	20.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	161.41690	0.16142	0.00000	0.00000	161.417	22.39	0.00	4,000	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	158.25860	0.15826	145.47380	0.14547	158.259	23.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	24.49490	0.02449	21.29660	0.02130	24.495	26.23	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.19750	13.19750	13.16460	13.16460		15.01	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	111.21100	0.11121	105.10250	0.10510	111.211	13.43	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	231.06550	0.23107	214.77660	0.21478	231.065	19.65	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.26250	13.26250	13.22890	13.22890		15.09	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	120.80570	0.12081	115.70540	0.11571	120.806	13.45	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	235.60420	0.23560	220.26490	0.22026	235.604	20.36	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.33660	13.33660	13.30250	13.30250		15.31	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	130.33290	0.13033	123.21310	0.12321	130.333	13.48	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	251.67510	0.25168	238.07500	0.23808	251.675	21.41	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.36050	13.36050	13.32630	13.32630		15.29	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	214.05050	0.21405	208.38970	0.20839	214.050	13.36	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	321.25580	0.32126	301.44820	0.30145	321.256	19.77	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.36770	13.36770	13.33350	13.33350		15.29	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.37730	13.37730	13.34300	13.34300		15.39	0.00	0	13,671.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	203.50470	0.20350	198.52210	0.19852	203.505	13.29	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	400.76140	0.40076	377.64200	0.37764	400.761	18.70	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.41330	13.41330	13.37870	13.37870		15.38	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	138.06280	0.13806	131.44630	0.13145	138.063	13.47	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	285.80700	0.28581	267.26280	0.26726	285.807	22.88	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.48280	13.48280	13.44770	13.44770		15.55	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	145.55680	0.14556	137.36440	0.13736	145.557	13.50	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	319.19970	0.31920	302.20580	0.30221	319.200	24.38	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.54680	13.54680	13.51120	13.51120		15.73	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	156.13330	0.15613	147.94090	0.14794	156.133	13.59	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	339.93130	0.33993	316.76890	0.31677	339.931	25.59	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			13.59760	13.59760	13.56170	13.56170		15.86	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.61670	13.61670	13.58070	13.58070		15.89	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	165.65650	0.16566	158.38660	0.15839	165.657	13.64	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	320.91250	0.32091	301.83700	0.30184	320.913	25.48	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.67590	13.67590	13.63970	13.63970		16.01	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	173.42550	0.17343	166.04310	0.16604	173.425	13.69	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	293.67440	0.29367	276.34460	0.27634	293.674	25.18	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.74570	13.74570	13.70920	13.70920		16.20	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	180.80090	0.18080	172.88060	0.17288	180.801	13.70	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	275.45740	0.27546	251.90510	0.25191	275.457	25.17	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.77960	13.77960	13.74290	13.74290		16.20	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.79020	13.79020	13.75340	13.75340		16.29	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	181.59820	0.18160	173.17030	0.17317	181.598	13.61	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	249.03920	0.24904	227.17290	0.22717	249.039	24.73	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.74620	12.74620	12.71520	12.71520		14.23	0.00	66	937.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.94610	12.94610	12.91460	12.91460		14.62	0.00	10	119.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.16270	13.16270	13.13020	13.13020		14.93	0.00	7	56.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.37730	13.37730	13.34300	13.34300		15.39	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.84750	19.84750	19.71140	19.71140		11.92	0.00	64	28,065.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	13.42960	0.01343	15.52510	0.01553	13.430	14.59	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	15.27320	0.01527	17.79860	0.01780	15.273	13.81	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	20.75790	0.02076	24.70590	0.02471	20.758	12.14	0.00	0	18,900.00

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	20.50	Call	145.54180		0.14554		115.20000	0.11520	145.542	13.14	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			20.14650		20.14650		20.00860	20.00860		12.35	0.00	0	4,958.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	36.38650		0.03639		40.49810	0.04050	36.387	12.49	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	1,020.12840		1.02013		920.22760	0.92023	1,020.128	11.82	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	537.18900		0.53719		474.57430	0.47457	537.189	12.63	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	399.44420		0.39944		350.36930	0.35037	399.444	13.31	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.47430		20.47430		20.33310	20.33310		12.73	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.79960		20.79960		20.65460	20.65460		25.66	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10356		0.10356		0.10281	0.10281		13.48	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10534		0.10534		0.10457	0.10457		13.27	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10736		0.10736		0.10658	0.10658		13.42	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.15850		14.15850		13.95010	13.95010		13.13	0.00	1,217	34,510.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.43150		0.00143		1.80870	0.00181	1.432	15.61	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	3.98920		0.00399		6.57820	0.00658	3.989	13.89	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	7.71150		0.00771		12.70830	0.01271	7.711	13.49	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	8.27050		0.00827		13.54990	0.01355	8.270	13.46	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	10.89010		0.01089		17.45330	0.01745	10.890	13.36	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	188.41810		0.18842		118.29420	0.11829	188.418	13.69	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	128.73280		0.12873		78.15480	0.07815	128.733	14.23	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	75.95230		0.07595		45.76370	0.04576	75.952	15.00	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.17720		14.17720		13.96830	13.96830		13.16	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	101.10240		0.10110		64.46830	0.06447	101.102	14.80	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	773.90240		0.77390		946.16830	0.94617	773.902	14.80	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.27260		14.27260		14.06240	14.06240		13.11	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	176.28910		0.17629		127.65790	0.12766	176.289	14.57	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	823.68910		0.82369		985.25790	0.98526	823.689	14.57	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.40130		14.40130		14.18950	14.18950		13.36	0.00	0	36,896.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	53.39400		0.05339		74.70750	0.07471	53.394	12.78	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	233.82620		0.23383		307.34460	0.30734	233.826	12.72	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	87.30690		0.08731		69.18120	0.06918	87.307	17.91	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.52940		14.52940		14.31580	14.31580		13.39	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	436.60820		0.43661		355.39790	0.35540	436.608	14.09	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	415.26230		0.41526		337.51550	0.33752	415.262	14.23	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.67190		14.67190		14.45580	14.45580		13.64	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	82.83870		0.08284		0.00000	0.00000	82.839	12.60	0.00	36,000	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	99.53090		0.09953		0.00000	0.00000	99.531	12.40	0.00	36,000	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	243.76440		0.24376		0.00000	0.00000	243.764	12.42	0.00	12,000	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	310.10030		0.31010		0.00000	0.00000	310.100	12.63	0.00	2,000	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	554.43290		0.55443		0.00000	0.00000	554.433	14.12	0.00	48,000	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	506.72030		0.50672		0.00000	0.00000	506.720	14.41	0.00	24,000	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	275.02020		0.27502		0.00000	0.00000	275.020	16.54	0.00	24,000	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	254.51630		0.25452		0.00000	0.00000	254.516	16.82	0.00	24,000	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.94700		14.94700		14.72620	14.72620		14.09	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	383.15540		0.38316		465.32420	0.46532	383.155	12.71	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	500.71050		0.50071		434.49780	0.43450	500.711	15.91	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.22840		15.22840		15.00270	15.00270		14.65	0.00	2	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		458.81700	458.81700		459.46700	459.46700			0	26.00
AL37	On 05/11/2015	Index Future		466.29800	466.29800		466.96500	466.96500			0	0.00
AL7T	On 06/08/2015	Index Future		542.37700	542.37700		543.71100	543.71100			0	1.00
AL7T	On 05/11/2015	Index Future		551.22100	551.22100		552.58400	552.58400			0	0.00
ALBI	On 06/08/2015	Index Future		495.81500	495.81500		497.28300	497.28300			0	508.00
ALBI	On 05/11/2015	Index Future		503.90000	503.90000		505.39800	505.39800			0	103.00
ALBI	On 04/02/2016	Index Future		512.58300	512.58300		514.08400	514.08400			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.28280	9.28280		9.22630	9.22630		11.38	0	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.38640	9.38640		9.32860	9.32860		11.94	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.50310	9.50310		9.44300	9.44300		12.40	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		9.62270	9.62270		9.56020	9.56020		12.69	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		9.78100	9.78100		9.72780	9.72780		12.83	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		9.92960	9.92960		9.87560	9.87560		12.11	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future		227.11620	227.11620		215.14660	215.14660			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future		28.18460	28.18460		43.38240	43.38240			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		13.32300	13.32300		13.27930	13.27930		12.92	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.57690	13.57690		13.53260	13.53260		13.64	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future		2.04130	2.04130		2.03430	2.03430		13.08	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.05870	2.05870		2.05290	2.05290		13.28	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.90070	1.90070		1.87310	1.87310		15.82	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.93560	1.93560		1.90760	1.90760		13.41	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		126.12133	126.12133		126.09926	126.09926			0	0.00
EL28	On 05/11/2015	Bond Future		126.61929	126.61929		126.59764	126.59764			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.69795		84.46489		9.64879	84.82215			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.78324		82.04061		9.73246	82.40416			0	0.00
ES33	On 04/02/2016	Bond Future	9.86354		83.45553		9.81174	83.82105			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	491.99700		491.99700		493.33700	493.33700			4	475.00
GOVI	On 05/11/2015	GOVI	500.01900		500.01900		501.38800	501.38800			0	28.00
GOVI	On 04/02/2016	GOVI	508.63500		508.63500		510.00500	510.00500			0	0.00
I2025	On 06/08/2015	Bond Future	122.42007		122.42007		122.40035	122.40035			0	38.00
I2025	On 05/11/2015	Bond Future	124.40588		124.40588		124.38672	124.38672			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	126.38211		126.38211		126.02386	126.02386			0	4,218.00
I2038	On 05/11/2015	Bond Future	128.43216		128.43216		128.06882	128.06882			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	124.63539		124.63539		124.61401	124.61401			0	5,722.00
I2046	On 05/11/2015	Bond Future	125.25094		125.25094		125.23001	125.23001			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	134.57228		134.57228		134.06130	134.06130			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.75538		136.75538		136.23683	136.23683			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	230.18700		230.18700		230.09200	230.09200			0	1,038.00
IGOV	On 05/11/2015	Index Future	233.95900		233.95900		233.86600	233.86600			0	17.00
IGOV	On 04/02/2016	Index Future	238.01000		238.01000		237.90400	237.90400			0	0.00
ILBI	On 06/08/2015	Index Future	624.19100		624.19100		624.16200	624.16200			0	159.00
ILBI	On 05/11/2015	Index Future	634.51300		634.51300		634.49300	634.49300			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.48000		93.52000		6.48000	93.52000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.51000		93.49000		6.51000	93.49000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.63000		93.37000		6.63000	93.37000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.76000		93.24000		6.76000	93.24000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.87000		93.13000		6.87000	93.13000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.07000		92.93000		7.07000	92.93000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.37000		92.63000		7.37000	92.63000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.48000		92.52000		7.48000	92.52000			0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future			7.60000		92.40000		7.60000	92.40000			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12430		0.12430		0.12430	0.12430			0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12400		0.12400		0.12270	0.12270			0.00	0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future			0.12360		0.12360		0.12250	0.12250			0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.06240		0.06240		0.06220	0.06220			0.00	0	17,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05910		0.05910		0.05890	0.05890			0.00	0	76,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05670		0.05670		0.05660	0.05660			0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.42190		8.42190		8.32930	8.32930		9.75	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.49940		8.49940		8.40650	8.40650		11.12	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.58870		8.58870		8.49510	8.49510		12.17	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11080		1.11080		1.09710	1.09710			0.00	0	700.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11240		1.11240		1.09870	1.09870			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11470		1.11470		1.10100	1.10100			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.19904		118.26783		8.15962	118.58861		9.45	0.00	10	34,881.00
R186	On 06/08/2015	Bond Future	7.65	Call	3.53000		0.00353		15.64000	0.01564	3.530	9.14	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.85	Call	45.22000		0.04522		111.31000	0.11131	45.220	9.24	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	279.63000		0.27963		463.94000	0.46394	279.630	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,501.91000		1.50191		1,826.77000	1.82677	1,501.910	9.51	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	131.76000		0.13176		145.58000	0.14558	131.760	9.58	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	121.20000		0.12120		135.28000	0.13528	121.200	9.58	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	85.82000		0.08582		100.02000	0.10002	85.820	9.61	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	54.20000		0.05420		67.15000	0.06715	54.200	9.64	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	14.25000		0.01425		21.43000	0.02143	14.250	9.72	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	0.94000		0.00094		2.21000	0.00221	0.940	9.86	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.25560		120.17671		8.21463	120.50334		9.34	0.00	5,150	5,170.00
R186	On 05/11/2015	Bond Future	7.73	Call	787.75000		0.78775		896.13000	0.89613	787.750	9.08	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.75	Call	827.92000		0.82792		939.85000	0.93985	827.920	9.09	0.00	0	1,200.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,074.64000		1.07464		1,206.59000	1.20659	1,074.640	9.14	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,498.64000		2.49864		2,370.62000	2.37062	2,498.640	9.32	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,378.11000		2.37811		2,255.33000	2.25533	2,378.110	9.34	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,751.80000		2.75180		2,972.52000	2.97252	2,751.800	9.38	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,003.94000		2.00394		1,898.03000	1.89803	2,003.940	9.38	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,674.55000		1.67455		1,584.34000	1.58434	1,674.550	9.43	0.00	4,667	6,248.00
R186	On 05/11/2015	Bond Future	8.50	Put	1,525.93000		1.52593		1,443.06000	1.44306	1,525.930	9.45	0.00	4,666	4,666.00
R186	On 05/11/2015	Bond Future	8.55	Put	1,388.04000		1.38804		1,312.15000	1.31215	1,388.040	9.47	0.00	4,667	4,667.00
R186	On 05/11/2015	Bond Future	8.85	Put	752.45000		0.75245		710.58000	0.71058	752.450	9.61	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	538.36000		0.53836		508.58000	0.50858	538.360	9.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.30171		116.94965		8.25997	117.27584		9.14	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.33858		119.05642		8.29367	119.40063		9.14	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			292.83260		292.83260		292.78569	292.78569			0.00	0	929.00
R197	On 05/11/2015	Bond Future			297.58270		297.58270		297.53711	297.53711			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			235.19319		235.19319		235.81849	235.81849			0.00	0	52,774.00
R202	On 05/11/2015	Bond Future			239.00839		239.00839		239.64534	239.64534			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.07539		101.65450		8.03604	101.87160		7.25	0.00	0	20,928.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.02000	0.00002	0.000	7.64	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.14272		99.37108		8.10148	99.59222		7.47	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.20041		101.08450		8.15817	101.30438		7.17	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.19424		105.36916		7.15493	105.44535		2.37	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.23000		0.00023		0.51000	0.00051	0.230	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27872		102.90355		7.23336	102.98157		2.08	0.00	0	2,299.00
R203	On 04/02/2016	Bond Future			7.33297		104.67813		7.28348	104.75220		1.55	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.59898		95.35056		8.54957	95.74229			0.00	0	7,281.00
R2030	On 05/11/2015	Bond Future			8.65588		96.88953		8.60486	97.28815			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.67918		99.26169		8.63476	99.63948			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.73687		96.70857		8.69104	97.09300			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.78640		98.37656		8.73978	98.76261			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.80849		97.31984		8.75905	97.78369			0.00	16	42,646.00
R2037	On 05/11/2015	Bond Future			8.86269		98.89052		8.81179	99.36254			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.91059		96.33817		8.85879	96.81318			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.51340		102.54247		7.47923	102.64324		3.62	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000		0.00000		0.02000	0.00002	0.000	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.59402		104.19754		7.55655	104.30051		3.44	0.00	0	28.00
R204	On 04/02/2016	Bond Future			7.65250		101.95664		7.61342	102.05613		3.00	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2044	On 06/08/2015	Bond Future			8.84803		99.26587		8.79855	99.77538			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.89927		100.86809		8.84840	101.38638			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.94459		98.22449		8.89282	98.74670			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84304		102.92521		8.79352	103.44962			0.00	0	44,993.00
R2048	On 05/11/2015	Bond Future			8.89553		100.15585		8.84460	100.68936			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.94265		101.88288		8.89081	102.42044			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.72702		98.78371		7.68269	98.94564		4.78	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	37.43000		0.03743		83.81000	0.08381	37.430	4.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.80020		100.37812		7.75267	100.54320		4.59	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	428.55000		0.42855		491.58000	0.49158	428.550	4.42	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	507.50000		0.50750		577.46000	0.57746	507.500	4.44	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.85814		98.46665		7.80864	98.62949		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	433.37000		0.43337		483.84000	0.48384	433.370	4.03	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	670.92000		0.67092		737.92000	0.73792	670.920	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.90388		100.24035		7.84723	100.41635		4.21	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	976.01000		0.97601		1,053.87000	1.05387	976.010	4.10	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			7.86132		97.47741		7.82202	97.64841		5.87	0.00	200	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.01000	0.00001	0.000	6.21	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.93006		95.65097		7.88842	95.82534		5.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	391.13000		0.39113		366.91000	0.36691	391.130	6.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.98418		97.30060		7.94135	97.47297		5.51	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.74319		78.63723		8.69369	79.02198		14.45	0.00	22	28,391.00
R209	On 06/08/2015	Bond Future	8.71	Call	628.20000		0.62820		922.26000	0.92226	628.200	14.42	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.00000		0.00000		0.02000	0.00002	0.000	15.35	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.79466		76.75852		8.74376	77.15001		15.03	0.00	0	32.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,416.56000		1.41656		0.00000	0.00000	1,416.560	14.66	0.00	900	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,275.37000		1.27537		1,189.03000	1.18903	1,275.370	15.14	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,076.44000		1.07644		1,002.54000	1.00254	1,076.440	15.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.83883		78.08245		8.78709	78.47668		14.97	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R210	On 06/08/2015	Bond Future	180.75683		180.75683		180.72743	180.72743			0	1,160.00	
R210	On 05/11/2015	Bond Future	181.55719		181.55719		181.52837	181.52837			0	0.00	
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R211	On 06/08/2015	Bond Future	134.38276		134.38276		134.36393	134.36393			0	1,120.00	
R211	On 05/11/2015	Bond Future	136.56260		136.56260		136.54436	136.54436			0	0.00	
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R212	On 06/08/2015	Bond Future	140.92082		140.92082		140.89847	140.89847			0	1,045.00	
R212	On 05/11/2015	Bond Future	143.20669		143.20669		143.18498	143.18498			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.62377		89.36778		8.57932	89.70817		12.35	0	17,330.00	
R213	On 05/11/2015	Bond Future	8.68100		87.26578		8.63515	87.61220		12.83	0	0.00	
R213	On 04/02/2016	Bond Future	8.73188		88.77051		8.68523	89.11837		12.70	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	8.76776		79.93037		8.72325	80.29762		15.20	0	21,886.00	
R214	On 05/11/2015	Bond Future	8.81837		77.92916		8.77262	78.30289		15.80	0	487.00	
R214	On 04/02/2016	Bond Future	8.86350		79.27295		8.81703	79.64903		15.77	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	22,498.85000		22,498.85000		22,314.80000	22,314.80000			0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.53680		4.53680		4.57290	4.57290		14.96	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.49420		4.49420		4.53470	4.53470		14.26	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62730		1.62730		1.65470	1.65470			0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.58290		1.58290		1.60480	1.60480			0	0.00	
Total for Derivatives :											0.00	269,464	3 482 243.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.54836			100.52932			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.73690			100.71542			0	0.00
AA05	On 22/03/2019	Spot Bond	9.16500		103.57250		9.13000	103.65418			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
AA06	On 15/04/2021	Spot Bond	0.00000		100.28818			100.26657			0	0.00
AA07	On 15/04/2021	Spot Bond	9.32000		103.46191		9.28000	103.61141			0	200,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		110.17500		10.00000	110.14600			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.48590			101.46189			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.30074			100.27477			195,000,000	195,000,000.00
AB013	On 21/11/2018	Spot Bond	9.55500		98.05048		9.52000	98.12104			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.21210		100.00000	11.18494			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.05799		10.84000	102.02872			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.67546		100.00000	8.65828			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.31826			100.29711			0	0.00
AB09	On 03/05/2017	Spot Bond	8.78000		104.82963		8.74000	104.87039			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.21000		279.34211		2.21000	279.24630			0	60,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.18027			101.16058			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.09249			101.07118			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.91607			100.89365			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.93926			100.91629			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.81737			98.79710			0	2,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.22614			100.20583			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.92071			99.89952			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.60719			101.58553			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.64908			101.62687			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000		178.53134		1.95000	178.47137			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		178.39608		2.17000	178.33512			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond	1.82000		190.74977		1.82000	190.68637			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.17625		82.15300		8.13625	82.21142			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.17625		82.15300		8.13625	82.21142			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.49000			100.49000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.81137			100.78880			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.77000			99.79000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.88000			98.90000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.36000			98.38000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.94000			96.97000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.29000			97.32000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.45162			100.43126			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.32139			100.30036			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.93000			95.96000			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		95.22000			95.26000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.93000			94.97000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.66000			94.70000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.59024			100.56982			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.96500		105.80111		6.92000	105.78731			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.27938			100.25686			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.91000			92.96000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.67000			92.73000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.53000		112.55164		2.53000	112.51198			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.41000		166.56868		2.41000	166.51065			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.48000		215.77837		2.46000	216.30192			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		91.35000			91.43000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.67500		93.00666		9.63500	93.18074			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		103.67000			103.79000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		58.63000			59.61000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.70055			101.70574			69,000,000	69,000,000.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.17000			99.29000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.37000			109.37000			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		107.03861		9.63000	107.01111			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.83000			102.96000			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	9.59500		107.28789		9.55500	107.54635			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.02500		92.28940		8.98500	92.43114			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.21000			98.20000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.69000			110.68000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.69000		106.61317		9.65000	106.86901			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		93.04000			93.09000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.06180			101.03914			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.97726			99.95455			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.33000		107.20292	8.29000	107.27435				16,400,000	1,420,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.50000		102.55719	9.46000	102.70405				0	523,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.29500		101.77911	9.25000	101.92508				0	0.00
ABS13	On 14/05/2022	Spot Bond	9.73000		101.72773	9.69000	101.89699				0	0.00
ABS6	On 01/06/2020	Spot Bond	9.20500		97.44732	9.16000	97.59215				12,100,000	4,425,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.79000		96.73507	9.75000	96.96569				0	1,620,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.67500		104.44848	7.63500	104.45180				0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		283.02308	2.02000	282.92748				0	300,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.36500		133.01708	1.36500	132.97445				0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		136.47349	2.00000	136.42738				0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01064		100.00000	0.01061				0	0.00
ACL028	On 15/09/2015	Spot Bond	11.12500		105.24236	11.08000	105.21689				0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.96768		101.93823				0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.46509		100.00000	9.44216				0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.01603		101.98588				0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.70178		102.66175				0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	56.41632		100.00000	56.27965				0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.91933		101.89057				0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		75.13949		75.37265				0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	56.41632		100.00000	56.27965				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL073	On 20/09/2015	Spot Bond	0.00000	98.96653			98.94666			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.89069			100.86602			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.97599			100.94906			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.85263			100.82896			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.87834			100.85400			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.88966			100.86501			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97549			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97549			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97535			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97535			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.97562			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	97.33168			97.31302			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.73116			100.70830			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.86294			100.83901			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.88839			100.86378			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.89862			100.87374			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.87807			100.85374			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.83207			100.80895			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.50500	102.84005		9.46000	102.97578			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	91.61531			91.59525			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	196.20585			196.49702			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	196.28241			196.57193			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.85253			100.82887			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.76777			101.74626			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.28193			101.25901			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.76700			101.74552			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.60257			100.57936			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.35331			100.32968			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.81390			101.79113			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.73859			101.71759			0	60,000,000.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.85563			100.83189			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.66092			101.63906			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.83734			100.81409			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.80128			100.77899			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.64350		10.23000	103.61540			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.78263			100.76082			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	114.38343			114.82697			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.63000	101.59243		9.59500	101.67829			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.83417			100.81100			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	120.00932		1.75000	119.96966			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.80767			100.78517			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL174	On 20/06/2019	Spot Bond	0.00000	100.83310			100.80991			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.78223			100.76040			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.89564			100.87132			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.09850			102.07757			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.77307			100.75149			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.62586			101.60399			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.82801			100.80496			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.81609			100.79339			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.85964			100.83579			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.87300			100.84880			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.84418			100.82431			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.03157			101.01154			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.87618			100.85190			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.87618			100.85190			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.91432			100.88895			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.81276			100.79011			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.92678			100.90115			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.35462			102.33163			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.91432			100.88895			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.73734			98.71781			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.89368			100.86893			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.87373			100.84946			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	141.73870			141.94911			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	142.76585			142.97726			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond		0.00000	100.76187			100.74059			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.75475			100.73364			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.38695			101.36580			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.77410			100.75247			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.91250			99.88912			0	60,000,000.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.80767			100.78517			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.76289			100.74157			0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.76187			100.74059			0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.84329			100.81988			0	0.00
ACL218	On 11/05/2020	Spot Bond		0.00000	101.81645			101.79328			0	0.00
ACL219	On 26/01/2021	Spot Bond		0.00000	100.06877			100.04584			0	0.00
ACL220	On 26/01/2021	Spot Bond		0.00000	100.06767			100.04511			0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.19628			101.17185			440,000,000	220,000,000.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	99.97783			99.95582			0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	99.97878			99.95744			0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.52388			101.49931			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		39.11523	100.00000		39.02048			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.17563	100.00000		14.14130			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.54243	100.00000		1.53869			0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.41648			101.39533			0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.55896						0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.65387						0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.18198			100.16034			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.20222			100.17856			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.22916			100.20280			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.17109			100.15048			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.11500	100.77509		8.07500	100.78052			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.22689			100.20070			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.26756			100.23729			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	40.72722		100.00000	40.58903			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	10.47916		100.00000	10.44360			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.20000	101.29952		9.16500	101.37964			9,700,000	2,999,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.69000	113.54373		9.65000	113.74434			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.69500	106.05790		7.65500	106.06020			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.41500	100.55986		9.37500	100.77005			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.30616		100.00000	14.27449			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.01500	101.54294		9.97000	101.86057			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000	170.67400		2.66000	170.61339			0	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.12601			101.10404			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.71284			100.69052			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.76798			100.74403			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	100.76879			100.74926			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.77265			101.74335			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.80645			100.78613			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN011	On 20/03/2019	Spot Bond	0.00000		100.80127			100.77898			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.15735			101.12809			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.46526			101.44787			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.93000			94.14000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.20997			101.19263			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.22410			114.22679			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.73000		234.64690		2.71000	235.18195			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.04302			114.05260			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		99.49244			99.46711			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		113.17091			113.05650			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		114.14741			114.13935			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		101.77024			101.74716			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.74500		208.02679		2.72500	208.52540			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		100.71703			100.69694			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		100.71864			100.69742			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN054	On 13/10/2016	Spot Bond	0.00000	100.32365			100.30249			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.27247			100.25045			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.15224			100.12875			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.04292			100.02136			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	99.99979			99.97851			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	98.50861			98.50714			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.01626			100.01641			0	0.00
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	101.17644			101.15484			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000	100.90538			100.88420			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000	99.82278			99.80067			64,000,000	64,000,000.00
ASN070	On 12/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000	100.85124			100.83350			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000	93.03258			93.96590			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000	100.51692			100.49702			0	0.00
ASN077	On 23/07/2018	Spot Bond	100.00000	12.54809		100.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	38.64215		100.00000	38.55663			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	22.36579		100.00000	22.31160			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	22.46119		100.00000	22.40677			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	22.03189		100.00000	21.97851			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	30.90924		100.00000	30.83437			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	41.62116		100.00000	41.52034			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	17.19337		100.00000	17.15172			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	40.87749		100.00000	40.77845			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN56U	On 29/06/2016	Spot Bond	100.00000		59.12185		100.00000	58.97862			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.08564		100.00000	1.08131			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.94454			100.92382			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.70071			100.68106			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.99119			100.97022			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.20000		104.80707		9.16500	104.87692			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.79565			100.77480			180,000,000	90,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.09621			100.07757			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.00926			100.98745			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.38284			101.36099			300,000,000	300,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.70000		100.83913		9.66000	100.97670			0	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.95500		104.55989		6.91000	104.54848			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		82.69663		100.00000	82.51121			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.85000		100.54699		9.81000	100.70970			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.82345			102.80199			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.93000		105.16428		8.89000	105.21791			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.95777		101.67258		10.95137	101.64513			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89356		100.99389		10.90014	100.96357			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.97021		101.01029		10.97433	100.97967			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.87264			100.84206			0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.04686		100.99177		11.04851	100.96129			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.86115		100.78757		11.81726	100.84689			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.89287			100.86160			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.89287			100.86160			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.89294			100.86167			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.20777		100.81291		11.20137	100.78502			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13877		101.06815		11.13634	101.03861			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89356		100.99389		10.90014	100.96357			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		101.18630		11.06000	101.15606			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27938		100.91053		10.25502	100.89832			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.61297			101.58494			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.85236			100.82357			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.85236			100.82357			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.05180		103.35284		7.87922	103.50965			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.70500		99.85208		11.66500	99.88835			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.63000		98.16646		11.59000	98.21053			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.77180			100.74461			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.75068		9.28000	100.72557			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.81662			100.78787			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.50000		97.93575		11.46500	97.97693			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.79279			100.76485			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.81265			100.78403			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.81265			100.78403			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.90330			99.90330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.78326			100.75563			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.83198			100.80275			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99590			99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.83198			100.80275			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.78485			100.75717			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.80408			100.77580			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.83208			100.80285			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.65050			100.62737			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.67331			100.64941			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.95777	101.90806		13.95137	101.87239			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.25765	101.37238		15.22788	101.36861			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.14771	101.22603		14.11401	101.21682			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.06927			101.03195			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.06927			101.03195			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.06927			101.03195			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.10851			101.06985			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.93144			100.89880			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	37.32159		100.00000	37.25078			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.10066		100.00000	20.05197			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.29386		100.00000	18.24955			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.29251		100.00000	11.26516			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.29251		100.00000	11.26516			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.65318		100.00000	13.62010			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.83025		100.00000	11.80159			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.14692			100.12665			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.43172			100.41133			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.25828			100.23868			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.79399		100.00000	9.77027			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.79399		100.00000	9.77027			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		94.31525		100.00000	94.07216			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0	0.00
BCP97U	On 23/10/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000		184.78869		1.92000	184.72682			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.21000		161.07844		8.17000	161.76226			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.21000		161.44881		8.17000	162.12617			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.59500		98.63265		8.55500	98.90888			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.30000		99.62824		8.26500	99.68710			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.15787			100.13638			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.62867			100.60806			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.17362			100.15038			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.18572			100.16113			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.21922			100.19088			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		52.32995		100.00000	52.20318			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		99.99980			99.97987			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32A3	On 30/10/2016	Spot Bond	0.00000		99.99978			99.97944			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		99.99977			99.97930			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		99.99968			99.97759			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		99.99954			99.97531			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		32.76800	100.00000	40.85968				0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		32.76800	100.00000	40.85968				0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.95427			100.93199			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.97258			100.94989			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.43000		103.81073		8.39000	103.84754			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.02748			101.00356			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.12490			101.09879			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.39007	100.00000	23.33341				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.39007	100.00000	23.33341				0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.89436			102.86855			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.25500		100.68221		11.21000	100.80153			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		99.83917			99.81241			0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.14500		96.03395		11.10000	96.15814			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.66781			103.64685			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		77.51733	100.00000	77.36413				0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.23616			101.21342			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.25878			100.23721			200,000,000	200,000,000.00
BID06	On 30/06/2019	Spot Bond	8.81000		100.85922		8.77500	100.94965			0	2,370,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.28393			100.26512			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	98.55069			98.56815			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.28093			101.26088			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.48114			101.45821			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.26817			101.24919			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.33094			101.31103			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.44499			101.42342			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.91932			101.89074			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.69933			102.65861			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.02177			100.04594			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.02390			100.04736			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	101.00144			100.97577			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	101.08427			101.05654			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	101.17538			101.14543			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	98.43262			98.41351			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.79097			97.77209			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.50634			98.52391			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.75356			99.73596			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.56054			99.54297			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.61215			99.59452			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	99.36135			99.34361			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC049	On 07/09/2015	Spot Bond		0.00000	99.30834			99.29060			0	0.00	
BTC051	On 11/09/2015	Spot Bond		0.00000	98.89882			98.88824			0	0.00	
BTC052	On 07/10/2015	Spot Bond		0.00000	98.78064			98.76297			0	0.00	
BTC054	On 14/01/2016	Spot Bond		0.00000	100.34953			100.33073			0	0.00	
BTC055	On 21/10/2015	Spot Bond		0.00000	98.53453			98.51688			0	0.00	
BTC056	On 19/10/2015	Spot Bond		0.00000	98.56909			98.55142			0	0.00	
BTC057	On 19/01/2016	Spot Bond		0.00000	100.28101			100.26228			0	0.00	
BTC058	On 14/10/2015	Spot Bond		0.00000	98.65504			98.63734			0	0.00	
BTC059	On 23/10/2015	Spot Bond		0.00000	98.45483		100.00000	80.93126			0.00	12,300,000,000	12,500,000,000.00
BTC060	On 25/01/2016	Spot Bond		0.00000	100.05618		100.00000	67.16418			0.00	34,000,000,000	17,000,000,000.00
BTC061	On 03/11/2015	Spot Bond		100.00000	79.17570		100.00000	100.00000			0	0.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	38.67578		100.00000	38.58209			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.66184			100.63913			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.68691			100.66339			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.87358			100.85212			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.56401			101.54080			0	0.00	
BYA49U	On 30/06/2018	Spot Bond		100.00000	19.17539		100.00000	19.12894			0	0.00	
CBL08	On 02/11/2016	Spot Bond		9.63000	108.54887		9.59000	108.56948			0	0.00	
CBL09	On 29/01/2017	Spot Bond		0.00000	103.86403			103.84161			0	0.00	
CBL11	On 06/05/2016	Spot Bond		7.98000	104.26319		7.94000	104.27099			0	0.00	
CBL12	On 06/09/2018	Spot Bond		12.70000	101.01152		12.66500	101.06350			0	0.00	
CBL13	On 01/02/2019	Spot Bond		0.00000	97.08286			97.05085			0	0.00	
CBL14	On 01/02/2019	Spot Bond		13.00000	95.95693		12.96500	96.01730			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.08000	102.43373		9.04000	102.47462			400,000,000	200,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.73952			98.70367			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.00000	98.79550		12.96500	98.86505			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.09306			100.07389			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	95.05874			95.01995			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.62871			101.60733			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.65000	94.05600		10.61000	94.16907			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000	101.71572			101.69085			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.11500	114.38444		10.07500	114.58662			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.14500	109.96129		10.10500	110.17549			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.04000	110.94003		10.00000	111.16555			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.61486			101.58274			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.83000	104.15861		11.79000	104.15115			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.88366			100.85375			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.97218			103.94385			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30770		10.00000	111.27870			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.57234			100.54454			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.97492			100.94799			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.16250			100.05012			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	11.37875		100.00000	11.34284			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	19.61208		100.00000	19.56457			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	20.29932		100.00000	20.23595			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.42945			101.40442			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.71117			100.68601			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CIG04	On 30/06/2018	Spot Bond	0.00000		100.73916			100.71305			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.77161			100.74442			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		102.63230			102.59328			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.60528			102.56665			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.74809			102.70740			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.85265			100.82899			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.20308			101.18260			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.78026	10.11000	100.75325				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.49089			100.46888			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.58287	2.76000	125.53785				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		125.59857	3.14000	125.55228				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.39558	8.25000	103.37286				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000		127.92224	2.70000	127.87673				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.82091	2.40000	124.77751				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.19555			101.16278			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.76500		102.12170	8.72500	102.14308				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.18421			100.16225			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN220	On 20/10/2016	Spot Bond	0.00000	100.19020			100.16762			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.81500	102.16932		8.77500	102.19086			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.81500	102.16932		8.77500	102.19086			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.86500	100.95833		8.82500	100.98475			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.87323			100.84902			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.96165			100.93510			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.61131			101.58959			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.45760			101.43322			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.01649		9.35000	103.99025			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.01649		9.35000	103.99025			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.41527			101.39389			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.12189			101.10000			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.49265			101.47141			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.49265			101.47141			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.49265			101.47141			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.04931			101.02714			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.43000	103.94751		9.39500	104.02834			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.61283			100.59147			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	104.26898			104.24690			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.07215			101.05034			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN273		On 20/06/2017	Spot Bond	0.00000	101.06719			101.04551			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.12875			101.10655			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.44878			101.42549			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.64193			101.61519			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.26586			101.24393			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.89817			101.87680			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.77205			100.75050			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	102.04705			102.02518			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.67211			101.65000			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.00043			100.97498			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.82776			100.80204			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.65122			102.62869			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.59786			100.57223			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.81858			100.79313			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.62801			100.60229			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.93185			100.90608			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.59791			100.57229			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.01488			100.98991			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.70523			100.68025			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	143.82302			143.82302			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.98337			101.95947			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	143.78958			143.78958			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000		143.27482			143.27482			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		143.71475			143.71475			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		141.05494			141.05494			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		141.98719			141.98719			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.85187			101.82681			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.95500		94.98401	10.91500	95.14515				0	0.00
CLN315	On 20/03/2023	Spot Bond	11.47500		96.53234	11.43500	96.69402				0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.67331			100.64941			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.92649			100.90080			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.80999			101.78548			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.13376			100.11144			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		99.97507			99.95016			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.15362	8.80500	102.12971				0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.81276			100.79011			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.13502			100.11249			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		138.46921			138.46921			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.86560			100.84155			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.92446			100.89882			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.89386			100.86911			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.24282			101.20880			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		82.41581			82.35760			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.97611			100.94918			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.67331			100.64941			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		124.30900			124.30900			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN337	On 20/09/2018	Spot Bond	0.00000		125.00513			125.00513			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.04557			100.02278			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		101.07318			101.04356			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.67730			100.65326			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		101.23514			101.20133			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		101.01694			100.98892			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.78058			100.75883			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.89606			100.87119			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.04514			100.02257			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.74011			101.71791			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.65734			100.63397			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.04000			100.01991			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.34584			101.32376			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.97699			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.13298			100.11078			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.73946			100.71877			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.13500		106.10984		10.09500	106.31210			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.82736			100.80437			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		99.81049			99.78348			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.27500		108.30833		12.23500	108.48856			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.80285			99.77475			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.30500		101.83975		12.26500	102.00962			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.02000		105.40434		10.02000	105.37634			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.80285			99.77475			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.07043			100.04695			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.98523			100.95797			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.81447			100.79182			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.83196			100.80885			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.83211			100.80900			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.70285			100.67794			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.65000		104.50309		9.61000	104.64866			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.84544			100.81703			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.89910			100.87415			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.98000		101.39428		10.98000	101.36484			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.91568		11.00000	103.88546			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.93459			100.90876			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.13716			100.11555			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.06500		104.11758		12.02500	104.30260			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.00345			100.97570			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.83184			100.80873			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.02420			100.04739			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.88863			100.86402			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.59405			100.57215			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.76513			100.74379			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.77205			100.75050			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond		0.00000	90.46436			90.46436			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.81784			100.79506			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.19663			101.17503			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.88896			100.86427			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.13673			101.10540			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	101.74295			101.71934			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	101.73247			101.70901			0	340,000,000.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.81784			100.79506			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.92446			100.89882			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.64236			100.61951			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.62536			100.60307			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	101.61783			101.58934			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	100.72111			100.70091			0	0.00
CLN406	On 20/06/2020	Spot Bond		0.00000	85.50832			85.50832			0	1,000,000,000.00
CLN407	On 20/06/2020	Spot Bond		0.00000	100.82293			100.80001			0	0.00
CLN408	On 25/07/2016	Spot Bond		0.00000	100.05101			100.03401			0	0.00
CLN409	On 18/07/2020	Spot Bond		0.00000	100.40950			100.38312			0	0.00
CLN410	On 20/09/2020	Spot Bond		0.00000	100.47485			100.44958			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	42.24610		7.01000	42.23825			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	171.47201			172.10499			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		8.59500	149.14281		8.55500	149.28682			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.21000	161.07844		8.17000	161.76226			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	8.21000	161.44881		8.17000	162.12617			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	98.43006			98.41091			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	98.41663			98.39733			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.43906			100.41518			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.77791			100.75479			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.88348			100.85900			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.82589			100.80294			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.83726			100.81401			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.42995			100.40656			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.82801			100.80496			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.13376			100.11144			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.75270			100.73167			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.81152			100.78895			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.80637			100.78394			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.81146			100.78889			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.82801			100.80496			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.57522			101.54966			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.33385			100.30919			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.94500	106.13786		8.90500	106.13678			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.75500	101.93855		8.71500	102.01429			14,700,000	844,700,000.00
COJ05	On 05/06/2023	Spot Bond	10.29000	111.94620		10.25000	112.14204			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.41500	102.65473		7.37000	102.65081			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.86000	107.66512		9.82000	107.81168			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.91500	102.93270		9.87500	103.14065			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond	10.28500	96.77609	10.24500	96.95043			0.00	0	0.00	
COT02	On 03/04/2028	Spot Bond	10.94000	98.24614	10.90000	98.47920			0.00	0	1,000,000,000.00	
COT03	On 05/06/2028	Spot Bond	10.94000	91.30912	10.90000	91.53567			0.00	0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	101.35595		101.33371			0.00	0	0.00	
CPL007	On 01/08/2015	Spot Bond	0.00000	99.92643		99.90783			0.00	0	0.00	
CPL01U	On 12/12/2019	Spot Bond	100.00000	11.07691	100.00000	11.05007			0.00	0	0.00	
CPL021	On 25/08/2017	Spot Bond	0.00000	101.35793		101.33556			0.00	0	0.00	
CPL022	On 23/09/2019	Spot Bond	0.00000	100.76543		100.74355			0.00	0	0.00	
CPL024	On 27/11/2017	Spot Bond	0.00000	101.34168		101.31975			0.00	0	0.00	
CPL026	On 20/08/2015	Spot Bond	0.00000	103.13178		103.11233			0.00	0	0.00	
CPL027	On 23/10/2015	Spot Bond	0.00000	101.92510		101.90545			0.00	0	0.00	
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.29241	100.00000	10.26748			0.00	0	0.00	
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.73267	100.00000	12.70183			0.00	0	0.00	
CPV01	On 30/06/2029	Spot Bond	11.62500	97.61448	11.58500	97.78400			0.00	0	12,800,000,000.00	
DEN38U	On 10/06/2018	Spot Bond	100.00000	17.87575	100.00000	17.83244			0.00	0	0.00	
DEN39U	On 10/06/2018	Spot Bond	100.00000	9.69747	100.00000	9.67398			0.00	0	0.00	
DEN40U	On 10/06/2018	Spot Bond	100.00000	18.60637	100.00000	18.56130			0.00	0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.06015		100.04235			0.00	0	0.00	
DENG44	On 29/09/2017	Spot Bond	7.95500	100.13831	7.91500	100.19437			0.00	0	0.00	
DENG55	On 20/11/2015	Spot Bond	0.00000	101.35085		101.33094			0.00	0	0.00	
DENG56	On 25/02/2016	Spot Bond	0.00000	101.26802		101.24702			0.00	0	0.00	
DENG57	On 03/03/2016	Spot Bond	0.00000	101.09281		101.07284			0.00	0	0.00	
DLT02U	On 06/11/2015	Spot Bond	100.00000	98.13333	100.00000	97.87234			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
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.05796			101.03627			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.45173			100.42846			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	103.47998			103.46021			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	99.92095			99.90100			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.07116			101.04159			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.21498			100.17909			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.92952			100.90376			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	55.20846			55.16100			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.39000	99.41821		9.35000	99.56958			0	700,000,000.00
DV21	On 15/06/2016	Spot Bond	7.66500	107.92741		7.62500	107.94041			0	0.00
DV22	On 07/02/2020	Spot Bond	9.16500	100.83208		9.12000	100.97199			1,040,600,000	1,889,200,000.00
DV23	On 27/02/2023	Spot Bond	9.56500	106.51855		9.52500	106.70681			7,500,000	1,356,100,000.00
DV24	On 18/02/2024	Spot Bond	9.54500	105.16053		9.50500	105.36544			0	0.00
DV29	On 18/02/2029	Spot Bond	9.56500	108.52537		9.52000	108.84586			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.81973			100.80043			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	101.34505			101.32523			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.89448			100.87518			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000	100.94069			100.92052			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000	100.05689			100.03793			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000	100.62875			100.60898			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.45464			101.43438			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.40377			100.38326			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.10054			100.07921			67,000,000	67,000,000.00
E170	On 01/08/2020	Spot Bond	8.27500	120.99120		8.23000	121.16936			133,770,000	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
EDC01	On 04/04/2016	Spot Bond	0.00000		96.01348			95.96107			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.38500		100.40582		2.40000	100.11668			0	0.00
EL28	On 02/05/2028	Spot Bond	2.15000		125.83892		2.15000	125.79601			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.15000		113.30651		2.15000	113.26788			0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		114.14329		2.07000	114.10461			0	0.00
EL31	On 02/06/2031	Spot Bond	2.33000		103.36206		2.31000	103.60188			0	0.00
EL36	On 31/01/2036	Spot Bond	2.36500		100.81762		2.38000	100.53647			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.70000		103.39788		9.66000	103.53018			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.60000		108.86154		9.56000	109.00988			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.99000		102.69044		9.95000	102.89429			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.20000		97.35210		10.15500	97.51366			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.34000		104.39927		10.29500	104.57490			0	4,254,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.09000		101.60968		10.05000	101.73130			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.48972			101.46782			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.37624			99.35487			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.96665			100.94547			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		99.85640			99.83553			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		99.86201			99.84194			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		99.86974			99.85075			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		103.07419			103.05461			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.32110			101.29882			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	101.38009			101.35318			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.10643			99.12888			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.35363			99.32761			0	200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.28000	98.88165	10.24500		98.93343			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.55471			97.52753			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	99.09944			99.07104			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	101.59655			101.57348			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	101.69606			101.67160			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.55170			101.53096			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30800	10.00000		111.27900			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.45100			101.43024			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.51056			101.48895			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.43909			101.41850			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.48872			101.46743			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.45730			101.43618			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.43738			101.41653			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000	103.32652	6.25000		103.30892			0	72,500,000,000.00
ES18	On 20/04/2018	Spot Bond	8.11500	105.25467	8.08000		105.31748			30,110,600	27,000,281,500.00
ES23	On 25/01/2023	Spot Bond	8.80000	106.61293	8.76000		106.81329			3,265,600	7,370,743,900.00
ES26	On 02/04/2026	Spot Bond	9.04000	94.49127	9.00000		94.72468			135,199,800	16,301,136,600.00
ES33	On 15/09/2033	Spot Bond	9.68500	84.27673	9.63500		84.61932			110,839,200	53,993,796,200.00

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	Spot Bond	9.75000		90.38945		9.70500	90.74983			1,867,600	66,580,943,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.47290			100.44819			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.61569			98.58781			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.40389			101.38033			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.24389			100.22224			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.70362			100.68158			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.50043			101.47720			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.36217			101.34095			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.12505			101.10486			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		102.16982			102.15027			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.42135			101.40336			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.95119			100.93137			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.88077			100.86143			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.22148		100.00000	10.19672			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		9.94869		100.00000	9.92459			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.92974			100.90801			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00923			99.98440			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.03950			101.01531			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.11260			101.08677			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.60000		97.76628		9.56500	97.83884			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.92798			100.90848			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.92791			100.90841			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.01634			100.04233			0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRB11	On 11/12/2022	Spot Bond	0.00000		103.10704			103.08428			0.00	261,000,000	161,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.32521			101.30154			0.00	0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.34727			101.32322			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.35000		100.05136	10.31000		100.19459			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.36236			101.33521			0.00	0	30,000,000.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.55951			100.53236			0.00	116,000,000	126,000,000.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.56791			100.54036			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.45000		105.58796	10.41500		105.65935			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		102.08205			102.05782			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		136.47349	2.00000		136.42738			0.00	0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.05000		282.43804	2.05000		282.34241			0.00	310,000,000	195,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.24500		115.33862	2.24500		115.29888			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.98000		156.77781	2.98000		156.72079			0.00	0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.24000		194.44015	3.22000		194.89537			0.00	0	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.23500		105.76466	7.19000		105.75010			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.58600		67.13938	7.58800		67.09317			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.39800		42.71225	9.39900		42.67413			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.35092	9.64000		41.31367			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.58791			101.55888			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.98640			100.95919			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.85270			100.82904			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.93706			100.91116			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000		98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC118		On 20/06/2017	Spot Bond	0.00000	100.91432			100.88895			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	100.87068			100.84649			0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.11364			101.08549			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	100.89910			100.87415			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	100.95688			100.93038			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.18205			101.14949			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.14680			101.11520			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	22.95107		100.09221	22.89542			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.81479			100.79209			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	109.12460			109.15006			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.09915			101.06894			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	101.45566			101.42003			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.91639			100.89104			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	100.92671			100.90108			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.84545			100.82198			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.85342			100.82968			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.12160			101.09068			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.83818			100.81485			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	66.59131		13.22500	66.56777			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.78936			100.76734			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.79038			100.76833			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.18156			101.14917			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.82699			100.80397			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.47500	103.83572		3.47500	103.79647			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.86357			100.83957			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.86357			100.83957			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	103.66767			103.64282			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.67331			100.64941			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000		98.87954			98.85598			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.81276			100.79011			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.79344			100.77130			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		102.23179			102.20440			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.93156			100.90573			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.70919			101.68691			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		102.20859			102.18148			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.07523			100.05015			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.07116			101.04159			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.84529			100.82177			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.09306			101.06302			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.78428			100.76239			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.85342			100.82968			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.85342			100.82968			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.88777			100.86700			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.56870			100.54694			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.60054			100.57763			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.60254			100.58240			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.42154			100.40070			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.90214			100.87711			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.40239			100.38147			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.58378			100.56365			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond	0.00000		100.37866			100.35781			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.37974			100.35883			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.26137			100.23837			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.23514			100.21416			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.26137			100.23837			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.23409			100.21319			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.93907			101.91626			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.01939		8.75000	101.99540			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.72400			100.70167			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.41430		100.00000	10.38907			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.54710		100.00000	9.52397			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.82730			95.79048			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.96804		100.00000	11.93905			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.88388			100.85933			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		27.35465		100.00000	23.44157			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.85913			101.83693			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.10821		100.00000	10.08371			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.55354		100.00000	24.49405			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.85910			101.83690			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.52169		100.00000	24.46228			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.85450			101.83236			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.76035			101.73934			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.93662			101.91455			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.81751			101.79683			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC221	On 31/01/2022	Spot Bond	2.81000	130.06877		2.81000	130.02194			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	101.64391			101.62293			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	101.62205			101.60135			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	101.62205			101.60135			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	101.58053			101.55662			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.99711			100.97621			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.85381			100.83287			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.75180			100.72529			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.89910			100.87415			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.70888			100.68735			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000	100.27026			100.24985			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.91433			100.88904			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	101.15177			101.12774			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.04332			100.02162			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000	126.06283		3.34000	126.01563			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.93078			100.90504			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.94003			100.91405			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000	125.69221		3.39000	125.64497			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000	125.84031		3.37000	125.79308			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.68500	130.46173		2.68500	130.41521			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.75500	141.38971		2.75500	141.33912			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.04872			100.02428			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.81148			100.78891			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.92465			100.89908			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond	0.00000		101.07664			101.04704			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.03765			101.00908			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.87678			100.85242			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.87577			100.85143			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.85721			100.83713			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.30811	100.00000	13.27587				0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		59.07705	100.00000	58.93393				0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.93028	100.00000	28.86019				0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		41.01678	100.00000	40.88872				0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.94512	100.00000	11.91618				0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.72651			100.70262			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.21340			101.19326			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.35758			102.31307			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.99172			99.97025			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.67638			98.65247			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.84008			98.81519			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.59306			101.57115			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.14300		105.53108	2.15800	105.04988				0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48500		113.04557	2.50000	112.71058				0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.15111			100.13035			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.19512	10.38000	100.16722				0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.19512	10.38000	100.16722				0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.97480			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.62500		110.32449		2.64000	109.99852			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.68000		209.89622		2.66000	210.40083			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59500		110.90093		2.61000	110.57304			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.71000		209.03085		2.69000	209.53270			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.02647			100.00000			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.33000		114.49943		2.33000	114.45971			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68500		109.18235		2.70000	108.86015			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.23800			52.41200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.55449			101.53629			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.79000		107.21751		2.80500	106.90180			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.83000		205.61277		2.81000	206.10364			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.88000		204.20878		2.86000	204.69516			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.26000		100.84608		2.26000	100.81128			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.91000		203.37204		2.89000	203.85573			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.06500		102.26952		3.08000	101.97015			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02000		156.11615		3.02000	156.05921			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.51500		94.75461		3.53000	94.48002			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01000		156.28126		3.01000	156.22429			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.49041			101.47178			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.07000		155.22728		3.07000	155.16937			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.42000		190.05651		3.40000	190.49814			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		96.76789			96.50720			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.44500		95.86406		3.46000	95.57138			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS135	On 31/01/2038	Spot Bond		3.41500	96.34965		3.43000	96.05439			0	0.00
FRS136	On 31/01/2038	Spot Bond		3.22500	99.51744		3.24000	99.22715			0	0.00
FRS137	On 31/03/2028	Spot Bond		2.88000	158.44622		2.88000	158.38900			0	0.00
FRS138	On 07/12/2033	Spot Bond		3.19000	195.76194		3.17000	196.22139			0	0.00
FRS36	On 07/12/2023	Spot Bond		2.17000	280.11227		2.17000	280.01651			0	0.00
FRS37	On 07/12/2023	Spot Bond		2.06000	282.24337		2.06000	282.14772			0	0.00
FRS43	On 07/12/2023	Spot Bond		2.78000	268.63709		2.78000	268.54082			0	0.00
FRS46	On 31/01/2022	Spot Bond		2.47000	132.71471		2.47000	132.66816			0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.01372			100.04053			0	0.00
FRS51	On 31/01/2022	Spot Bond		2.00000	132.30058		2.00000	132.25588			0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.19761			100.17440			0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.48135			100.45880			0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.88889			101.86738			0	0.00
FRS64	On 26/01/2042	Spot Bond		2.46500	110.24295		2.48000	109.87274			0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	31.63197		104.97509	31.55195			0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	35.22019		101.07593	35.13404			0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	28.56011		100.44759	28.49065			0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	33.64207		100.76967	33.56000			0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond		2.20000	118.47813		2.18000	118.91780			0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond		2.19000	115.88528		2.19000	115.84553			0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.90690			98.90581			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.22000		115.58674		2.22000	115.54699			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.50173			101.47714			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		352.71117		2.26000	352.58974			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.75783			101.73618			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.38466			101.36229			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.59500		103.39398		7.57500	103.39443			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.08000		103.95456		8.04000	104.00957			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.34000		108.18391		8.30500	108.24598			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.94500		102.02743		8.90000	102.16129			19,500,000	775,700,000.00
FRX20	On 01/10/2020	Spot Bond	9.21000		100.98703		9.17000	101.12234			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.96500		91.58814		9.92500	91.75794			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.05000		105.62676		10.01000	105.84485			0	710,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.43000		97.03429		10.39000	97.25723			0	620,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.70000		93.05327		10.65000	93.37283			0	3,040,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.82500		94.29230		10.78000	94.57558			0	220,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.21000		81.79273		10.16500	82.11361			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.72393			100.70368			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.73424			100.71372			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.75996			100.73876			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.80116			100.77887			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.83204			100.80893			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.96572			100.93906			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.38302			101.36193			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.25268			101.23120			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.43529			101.41345			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.49335			101.47068			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.54173			101.51837			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.75449			101.72808			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		60.82179	100.00000	100.00000	60.67445			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.20420	100.00000	100.00000	10.17948			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.71198	100.00000	100.00000	1.70783			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28722	100.00000	100.00000	0.28653			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.46509	100.00000	100.00000	9.44216			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.58798	100.00000	100.00000	1.58413			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26642	100.00000	100.00000	0.26577			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.35871			100.33694			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.43000		102.90899	9.39000	102.94483				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GH31A1	On 25/02/2042	Spot Bond	0.00000		102.05772			102.03687			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.34981			101.32841			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.36770			101.34602			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.48389			101.46040			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.62676			101.60104			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.71597			101.68885			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000			100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.41962			101.40187			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.90767		100.00000	10.88126			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.52640		100.00000	22.47182			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.38564		100.00000	12.35563			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.18273		100.00000	10.15094			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.06094			100.04062			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.06324			100.04215			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.06609			100.04405			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.07004			100.04668			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		101.93296			101.91295			0	80,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.28748			100.26593			0	250,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.57552			101.55535			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.01526			100.99356			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.53845			101.51468			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRT08	On 24/06/2019	Spot Bond	0.00000		100.73340			100.71177			0	10,000,000.00
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		101.08301			101.06053			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		102.07438			99.93282			0	560,000,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.45235		100.00000	11.42461			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.93049			100.90877			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		99.92055			99.90047			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		99.91956			99.89924			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.49060			101.47285			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.65342			100.63527			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
HM1B8U	On 19/07/2048	Spot Bond	100.00000		9.02635		100.00000	8.98623			0	0.00
HM1B9U	On 19/07/2048	Spot Bond	100.00000		9.02635		100.00000	8.98623			0	0.00
HM1C4U	On 19/07/2048	Spot Bond	100.00000		9.57527		100.00000	9.53270			0	0.00
HM1C5U	On 19/07/2048	Spot Bond	100.00000		9.57527		100.00000	9.53270			0	0.00
HM1D4U	On 19/07/2048	Spot Bond	100.00000		10.32145		100.00000	10.27606			0	0.00
HM1D5U	On 19/07/2048	Spot Bond	100.00000		10.28104		100.00000	10.23533			0	0.00
HM1E4U	On 19/07/2048	Spot Bond	100.00000		11.14362		100.00000	11.09408			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C2	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
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.25508			100.23256			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.33792			100.31299			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.77078			101.74757			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.31000		105.26251		9.27000	105.29303			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.73516			101.70903			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.62883			101.60422			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.52000		104.90008		8.47500	105.06191			200,000,000	2,012,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		284.59024		1.94000	284.49472			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000		291.66544		1.92000	291.56770			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68500		96.22806		9.63500	96.62245			0	1,815,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.72500		95.82168		9.67500	96.22085			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.24123		100.00000	35.15585			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.96966		100.00000	84.77522			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.86081		100.00000	38.76667			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.92595		100.00000	38.83165			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
I2025	On 31/01/2025	Spot Bond	1.58000		122.14593		1.58000	122.10607			408,577,600	38,059,403,700.00
I2033	On 28/02/2033	Spot Bond	1.86500		101.35324		1.86500	101.31946			0	45,000,000,000.00
I2038	On 31/01/2038	Spot Bond	1.86500		126.09912		1.88000	125.72081			17,799,431,600	30,457,256,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2046	On 31/03/2046	Spot Bond	2.01000		124.35639		2.01000	124.31442			0.00	11,705,316,600	87,151,996,500.00
I2050	On 31/12/2050	Spot Bond	1.95500		134.27103		1.97000	133.73882			0.00	16,212,729,200	49,551,290,900.00
IBL21	On 15/03/2016	Spot Bond	8.36500		104.20813		8.32500	104.20924			0.00	1,240,000,000	620,000,000.00
IBL22	On 15/03/2018	Spot Bond	8.18000		107.90320		8.14000	107.97528			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.18500		103.77719		8.14500	103.79393			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.92093			99.90098			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.52500		132.70378		1.52500	132.66067			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		135.90609		2.07000	135.85991			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.11111			101.09043			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.30000		103.92477		8.26000	103.99679			0.00	0	250,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.53581			101.51507			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.54763			101.52701			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.93000		98.16599		8.89500	98.24164			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.36500		92.72132		9.32000	92.85195			0.00	9,100,000	2,347,300,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.81837			100.79811			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.91000		98.69017		8.87000	98.75810			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.41500		98.69109		9.37000	98.84137			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.90929			99.89059			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.06096			99.04062			0.00	450,000,000	250,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.81000		99.45013		7.77000	99.46690			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.71000		98.42219		8.67500	98.48901			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.97877			99.95770			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	
IBL57	On 13/02/2017	Spot Bond	0.00000		101.50460			101.48467			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.95000		104.73502		7.91000	104.76981			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.67000		105.75841		8.63500	105.83987			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.76500		107.40367		9.72500	107.60838			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.57738			100.55670			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.11849			100.01295			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		99.92658			99.90778			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.01900			99.99993			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.01933			99.99987			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.97326			100.95194			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.80000		130.14574		2.80000	130.09891			0.00	0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.61889			100.59754			0.00	0	0.00
IBL69U	On 22/07/2018	Spot Bond	100.00000		15.50377		100.00000	15.43558			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01070		100.00000	0.01068			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.18290			100.16303			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.13079			100.10999			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.40000		97.93069		9.36000	98.06439			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.35281			101.33040			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		101.26953			101.24623			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.04000		98.79025		10.00000	98.99828			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		99.98636		5.00000	99.97272			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.38582		5.00000	101.37214			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.49628		4.00000	101.48536			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.13176		4.00000	101.12081			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
IDW01U	On 30/06/2016	Spot Bond	100.00000		60.13168	100.00000	59.98601				0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		60.01097	100.00000	59.86559				0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		60.01097	100.00000	59.86559				0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.19694	9.20000	106.17084				0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.72627		101.70140				0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.15449	100.00000	8.13474				0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.65357		99.62674				0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		21.22740	100.00000	21.17597				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.79175	100.00000	23.73411				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.72939	100.00000	1.72608				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.16970	100.00000	9.14749				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		11.04317	100.00000	11.01642				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.07799	100.00000	11.05115				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.80590	100.00000	8.78641				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		40.64036	100.00000	40.54190				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.79754	100.00000	11.75860				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		99.20000	100.00000	98.41270				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		99.20000	100.00000	98.41270				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		99.20000	100.00000	98.41270				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.49491	100.00000	83.30853				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		93.35038	100.00000	93.11224				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN542U	On 13/10/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		97.65848		100.00000	97.32173			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		95.05208		100.00000	94.80519			0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.96494		6.40000	99.98247			0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.73563		6.45000	99.68293			0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.61274		6.45000	99.56016			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		99.22846		6.60000	99.17508			0	0.00
INA543	On 13/10/2015	Spot Bond	6.75000		98.57805		6.75000	98.52416			0	0.00
INA544	On 20/10/2015	Spot Bond	6.75000		98.45241		6.75000	98.39866			0	0.00
INA545	On 27/10/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0	0.00
ING115	On 31/03/2016	Spot Bond	10.95777		101.43707		10.95137	101.40968			0	0.00
ING116	On 31/03/2016	Spot Bond	10.95777		100.91509		10.95137	100.88784			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.89257			100.86781			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.87551			100.85122			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.08371		6.50000	102.06587			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.88896			100.86427			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.89299			100.87205			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.29911			100.27940			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.85277			100.82904			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.95001			104.92748			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		99.23190			99.21361			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		99.09878			99.08039			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING301	On 12/10/2015	Spot Bond	100.00000		83.14351		100.00000	82.95455			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.66001			100.64116			0	0.00
ING310	On 15/10/2015	Spot Bond	0.00000		100.20085			100.18273			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.50411			101.48322			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		102.24612			102.21700			0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.33514			100.31331			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.33973			100.31762			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.87500		102.45730		8.83500	102.49519			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.58236			100.56087			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.59653			100.57455			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.60599			100.58369			0	90,000,000.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.28323			100.26195			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.29871			100.27640			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.28938			100.26770			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.75000		100.12628		9.71000	100.27314			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.81557			100.79486			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.87000		105.02805		8.83000	105.08158			16,100,000	1,370,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.48531			100.46357			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.40923			100.38684			0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.79449			100.77027			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.15736			102.13438			0	50,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		101.25637			101.23128			0	0.00
IV017	On 31/01/2022	Spot Bond	2.75000		130.53132		2.75000	130.48454			0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		152.77588		3.57000	152.71789			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.64424			100.61977			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.37987			100.35546			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.20198			100.22629			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.12288			101.09841			0	40,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.66409			98.63676			0	0.00
IV030	On 31/01/2025	Spot Bond	3.58000		110.11897		3.58000	110.07703			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.58000		110.11897		3.58000	110.07703			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.20798			101.18230			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.52712			101.50084			0	0.00
IV057U	On 14/07/2018	Spot Bond	100.00000		9.42057	100.00000		9.37914			0	0.00
IV08	On 30/04/2018	Spot Bond	10.47000		110.99000		10.43500	111.04534			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		101.76156			101.73793			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000		145.80686		3.67000	145.75112			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA533	On 13/08/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA539	On 17/09/2015	Spot Bond	6.75000		99.04752		6.75000	98.99312			0	0.00
IVA542	On 08/10/2015	Spot Bond	6.75000		98.66798		6.75000	98.61400			0	0.00
IVA543	On 15/10/2015	Spot Bond	6.75000		98.54212		6.75000	98.48827			0	0.00
IVA544	On 22/10/2015	Spot Bond	6.75000		98.41657		6.75000	98.36286			0	0.00
IVA545	On 29/10/2015	Spot Bond	100.00000		80.04386		100.00000	100.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.18340			100.16531			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.46266			100.44187			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.37731			101.35631			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.53332			101.50879			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.22078			101.19933			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.33619			100.31435			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.33848			100.31651			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.34307			100.32082			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.32242			100.30139			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.18466			100.16275			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.01993			99.99993			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.85379			100.83175			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.54808			101.52652			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.23908			101.21876			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.22669			101.20656			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000	100.56648			100.54402			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.12413			100.01771			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.79266			100.77213			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.61795			100.59592			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.63416			100.61158			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.63416			100.61158			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.27000	100.41115		9.23500	100.50054			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.23133		100.00000	13.20220			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.43344		100.00000	11.40574			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.42000	99.83437		9.38000	99.98915			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.02015			99.99974			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	101.56943			101.54827			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.86875			100.84839			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	105.54342			105.52411			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.11923			100.01356			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.04235			100.93684			0	0.00
IVC047	On 27/10/2015	Spot Bond	7.10500	101.97336		7.06000	101.96497			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	99.84978			99.82798			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	101.53859			101.51481			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	101.23990			101.21731			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	99.91503			99.89369			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	101.63081			101.61000			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	101.78350			101.76074			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	101.15486			101.13378			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC055	On 26/03/2020	Spot Bond		0.00000	100.74045			100.71732			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.01926			99.99992			0	100,000,000.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.56565			100.54321			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	101.03029			101.00915			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.62940			100.60628			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	99.97494			99.95024			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	99.99993			99.97911			270,000,000	160,000,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.15848			100.13588			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	60.67445		100.00000	60.52746			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.10215			101.08013			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.13289			101.11076			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.99649			100.97330			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.13648			101.11359			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	79.86871		100.00000	99.72603			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.59096			103.56548			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	99.90070			99.87567			0	0.00
KW01	On 31/10/2027	Spot Bond		8.59000	140.06686		8.55000	140.41067			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.70487			100.68411			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.95209			100.92992			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.15708			101.13646			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.76686			100.74553			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.35018			100.32970			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.36500	99.07294		10.32000	99.19743			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK12U	On 25/02/2020	Spot Bond	9.71000		104.14336		9.71000	104.11608			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.97972			99.95951			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.90000		101.28443		8.86000	101.33225			280,000,000	3,410,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.03000		99.20195		8.99000	99.26962			0	720,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.03500		100.81653		9.99000	100.96056			0	585,400,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.12268			101.09822			0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.35711			101.32581			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.12500		102.25436		8.08000	102.24902			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.47867			101.44463			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.95918			101.92755			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.51267			101.48973			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.59185			101.56845			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.70741			101.68233			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.49040			101.47045			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.83851			100.81880			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.98276			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.79039			99.77292			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		99.25386			99.23610			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.75006			98.73246			0	0.00
MAQ074	On 13/11/2015	Spot Bond	100.00000		77.49469		100.00000	100.00000			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.73759			102.72224			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.75790			102.74240			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.21542			100.19925			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.24523			100.22815			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.79279			100.76485			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.35338			99.33591			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		98.79104			98.77352			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.60661			100.58661			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.27342			101.25312			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.67249			100.65249			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.11020			101.09041			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.37696			101.35694			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.30458			100.28455			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		99.87557			99.85741			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		99.85211			99.83319			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		99.84870			99.82935			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.97604			100.95628			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.29797			100.27834			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.32596			100.30467			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		56.14331	100.00000		56.00730			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.87861	100.00000		27.81107			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.92158	100.00000		19.87332			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.00063	100.00000		19.95219			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.99090	100.00000		23.93279			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.09454	100.00000		25.03375			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.01893			99.99987			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.93000		102.89359	8.89500		102.97807			4,400,000	543,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.95000	102.41580		8.91500	102.49991			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	102.32326			102.30157			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.43967			100.41841			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.46124			100.43907			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.11500	103.22838		8.07500	103.25060			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.92000	101.84127		8.88500	101.91962			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.67500	102.24310		9.63500	102.40736			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.72906			100.70868			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.75482			100.73376			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.71500	102.91294		9.67000	103.03993			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.27500	103.28247		7.23000	103.26813			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.04000	100.99614		9.00000	101.03807			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000	100.28757			100.26852			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000	100.33334			100.31373			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000	73.51404		100.00000	73.23129			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.88228			100.86065			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.55000	105.87356		9.51000	106.02066			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.59186			100.56683			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	36.99290		100.00000	36.90329			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.74000	100.94695		8.70000	100.98991			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.73000	102.92470		8.69000	102.97255			0	520,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.70670		100.89771	7.68788			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.80470		100.61875	7.78569			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A308		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16		On 20/06/2016	Spot Bond	0.00000	100.94862			100.92892			0	0.00
N5B23		On 20/06/2023	Spot Bond	0.00000	101.01703			100.99596			0	0.00
N5C23		On 20/06/2023	Spot Bond	0.00000	101.03069			101.00935			0	0.00
N5D23		On 20/06/2023	Spot Bond	0.00000	101.17945			101.15513			0	0.00
N5E23		On 20/06/2023	Spot Bond	0.00000	101.30328			101.27646			0	0.00
N5F23U		On 20/06/2023	Spot Bond	100.00000	11.69164	100.00000		11.66332			0	0.00
N5G23U		On 20/06/2023	Spot Bond	100.00000	12.51723	100.00000		12.48691			0	0.00
NAM01		On 19/11/2022	Spot Bond	9.86500	93.37492		9.82500	93.54479			14,700,000	1,810,900,000.00
NAM02		On 29/06/2020	Spot Bond	9.50000	101.16343		9.46000	101.29264			0	10,000,000.00
NBK10A		On 25/07/2016	Spot Bond	7.89000	99.17931		7.85000	99.19557			0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.39500	99.54792		9.35000	99.70653			0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.00000	105.02135		8.96000	105.17227			0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.46500	105.03429		9.42500	105.24326			0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.23105			102.21042			0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.36000	100.55994		9.32000	100.71313			0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.26439			101.24491			0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.60000	100.23061		9.56000	100.39098			0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.31164			102.29221			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK16A	On 12/02/2025	Spot Bond	10.19000	99.86581	10.15000	100.07189			0.00	0	3,500,000,000.00	
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.14861		100.17836			0.00	0		0.00
NBK17A	On 22/04/2026	Spot Bond	10.37000	99.97888	10.33000	100.20247			0.00	0	510,000,000.00	
NBK17B	On 28/11/2016	Spot Bond	0.00000	101.27911		101.25982			0.00	0		0.00
NBK18A	On 01/06/2020	Spot Bond	9.34500	101.14479	9.30000	101.29158			0.00	0		0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.52253		100.50221			0.00	0		0.00
NBK19A	On 01/06/2022	Spot Bond	9.75000	100.98916	9.71000	101.15893			0.00	0		0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.20002		100.17918			0.00	0		0.00
NBK20A	On 01/06/2026	Spot Bond	10.44000	101.12937	10.40000	101.35693			0.00	0	60,000,000.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.68077		100.66007			0.00	0		0.00
NBK21A	On 21/07/2027	Spot Bond	10.64000	100.18679	10.60000	100.42632			0.00	0	20,000,000.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	101.57835		101.55775			0.00	200,000,000	100,000,000.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	101.59946		101.57868			0.00	0		0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	101.64261		101.62128			0.00	0		0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	101.68522		101.66372			0.00	0		0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.76110		101.73824			0.00	0	80,000,000.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	100.15001		100.12678			0.00	0	10,000,000.00	
NBK27B	On 01/06/2018	Spot Bond	0.00000	101.19423		101.17318			0.00	51,000,000	51,000,000.00	
NBK2A	On 15/09/2015	Spot Bond	7.02500	104.33123	6.98000	104.31745			0.00	0	2,180,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	101.18766		101.16764			0.00	0		0.00
NBK3A	On 09/09/2019	Spot Bond	9.00000	112.46855	8.96500	112.56589			0.00	30,600,000	3,081,500,000.00	
NBK4	On 28/10/2024	Spot Bond	10.76500	38.85335	10.72500	38.97245			0.00	0		0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.19926		100.17587			0.00	0		0.00
NBK9A	On 23/03/2016	Spot Bond	7.93500	104.14699	7.89500	104.15021			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
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.73552			100.71445			0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	97.72710			97.70862			0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.19923			101.17775			0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.01357			100.04054			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.02029			99.99988			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	94.22940			94.21029			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.66845			101.64528			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.78829			100.76633			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.80099			100.78113			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.03339			101.01175			68,000,000	68,000,000.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.72181			100.70162			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.70377			100.68404			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.70326			100.68354			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	99.98084			99.96176			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.81276			100.79011			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.93500	107.93775		9.89500	108.14453			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.80767			100.78517			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.97000	106.80928		9.93000	107.02279			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.81276			100.79011			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.72927			100.70885			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.82650			100.80567			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.82090			100.79803			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.83107			100.80793			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.20447			101.18273			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.42517			100.40317			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.50780			100.48530			99,000,000	99,000,000.00
NED11	On 17/09/2015	Spot Bond	7.62500		104.20335		7.58000	104.18816			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.02266			100.04654			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.22995			100.20374			0	0.00
NED15	On 08/04/2024	Spot Bond	10.13000		104.52642		10.09500	105.43014			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.13018			99.10367			100,000,000	560,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.40829			102.38392			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.30551			100.28111			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.75241			100.72582			0	30,000,000.00
NED20	On 01/07/2025	Spot Bond	11.26500		100.98701		11.22000	101.12398			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.41758			100.39863			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.47143		9.44500	118.44173			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.51770			101.49191			0	20,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		172.97215		2.07000	172.91348			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.44000		113.42352		2.44000	113.38384			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.69744		3.45000	188.63228			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.83000		110.87356		2.83000	110.83022			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		143.43211		3.16000	143.37926			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07000		155.22728		3.07000	155.16937			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond		8.76500	102.47112		8.72000	102.62870			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.39500	105.94035		9.35000	106.09066			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.51006			101.48799			0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	101.31704			101.29568			0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	101.36412			101.34207			0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	101.33589			101.31426			0	0.00
NQ1A19	On 22/05/2050	Spot Bond		0.00000	101.41868			101.39583			0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.59500	107.14567		9.55000	107.34883			0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	101.39234			101.36988			0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	101.37353			101.35134			0	0.00
NQ1B17	On 22/05/2052	Spot Bond		0.00000	101.49945			101.47542			0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.79500	105.97844		9.75000	106.12599			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.41115			101.38841			0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.42056			101.39768			0	0.00
NQ1C17	On 22/05/2052	Spot Bond		0.00000	101.58028			101.55506			0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.76817			101.74018			0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.65362			101.62731			0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.44877			101.42548			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.72000	112.01048		8.68500	112.09026			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.45000	117.45695		9.41000	117.65381			0	900,000,000.00
NRA023	On 31/05/2023	Spot Bond		1.96500	177.58835		1.96500	177.52863			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.34000	115.63108		10.30000	115.91445			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.19367			102.17200			60,638,000,000	19,146,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.81462			100.79260			0	20,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.14134			101.12023			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.17955			101.15779			0	0.00
NTC19	On 27/07/2020	Spot Bond	0.00000		100.06614		100.00000	1.74951			0	60,000,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.51886			101.49400			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.89142			101.86016			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.04723		100.00000	19.00108			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		83.24871		100.00000	83.06205			0	0.00
OML01	On 27/10/2015	Spot Bond	7.11500		102.67864		7.07000	102.67017			5,100,000	405,100,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.41901			101.39548			0	0.00
OML03	On 27/11/2024	Spot Bond	9.91500		99.30729		9.87000	99.43456			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.11753			101.09388			0	10,000,000.00
OML05	On 19/03/2025	Spot Bond	10.08000		102.34043		10.04000	102.45767			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.64500		102.18343		10.60500	102.34017			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.19000		102.56449		11.15000	102.76478			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.86077		100.00000	40.76179			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.45000			100.46000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.96918			102.94938			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.03754			101.01670			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		99.90147			99.88179			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.55512			101.53405			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.70234			100.68159			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC002	On 31/12/2018	Spot Bond	0.00000		100.05264			100.03009			0	0.00	
PPC003	On 31/10/2019	Spot Bond	0.00000		100.15662			100.13695			0	0.00	
PPC004	On 30/06/2021	Spot Bond	9.65000		101.71840		9.61000	101.87093			0	0.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.03705			0	0.00	
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.01000			100.03808			0	0.00	
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.01071			100.03854			0	0.00	
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.01231			100.03957			0	0.00	
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.01914			100.04399			0	0.00	
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.02072			100.04502			0	0.00	
PTH01	On 30/04/2016	Spot Bond	0.00000		99.97854			99.95693			0	0.00	
R010P	On 21/12/2025	Spot Bond	8.01000		44.20750		7.97000	44.37510			0	0.00	
R158	On 15/09/2015	Spot Bond	6.12500		105.91465		6.08000	105.90324			0.00	28,800,000,000	18,952,404,700.00
R158P	On 15/09/2015	Spot Bond	6.76500		99.13641		6.72500	99.12337			0	0.00	
R159	On 15/09/2016	Spot Bond	6.86500		112.08792		6.82500	112.11253			0.00	8,004,211,000	27,431,097,700.00
R159P	On 15/09/2016	Spot Bond	6.69500		92.84261		6.65500	92.86662			0	0.00	
R186	On 21/12/2026	Spot Bond	8.19000		118.00438		8.15000	118.30502			0.00	77,872,769,400	82,701,391,600.00
R187P	On 21/12/2026	Spot Bond	7.93000		41.22819		7.89000	41.40058			0	0.00	
R188P	On 21/12/2027	Spot Bond	7.85000		38.50902		7.81000	38.68507			0	0.00	
R197	On 07/12/2023	Spot Bond	1.56000		292.17680		1.56000	292.08174			0.00	550,153,000	16,168,555,400.00
R202	On 07/12/2033	Spot Bond	1.88000		234.66658		1.86000	235.25142			0.00	17,411,393,800	106,091,955,100.00
R2023	On 28/02/2023	Spot Bond	8.06500		101.42808		8.02500	101.62796			0.00	14,220,369,000	159,601,897,000.00
R203	On 15/09/2017	Spot Bond	7.18000		105.13444		7.14000	105.19317			0.00	09,698,995,400	71,504,055,100.00
R2030	On 31/01/2030	Spot Bond	8.59000		95.13814		8.54000	95.51335			0.00	84,574,379,600	116,912,948,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond	8.67000	99.04057	8.62500	99.40119	0.00	80,332,375,900	37,646,235,400.00			
R2035	On 28/02/2035	Spot Bond	8.76500	104.67317	8.71500	105.11834	0.00	1,200,000,000	51,000,000,000.00			
R2037	On 31/01/2037	Spot Bond	8.80000	97.10300	8.75000	97.54988	0.00	52,517,756,400	55,298,209,400.00			
R204	On 21/12/2018	Spot Bond	7.50000	102.31405	7.46500	102.39777	0.00	62,753,225,800	75,703,241,800.00			
R2044	On 31/01/2044	Spot Bond	8.84000	99.04475	8.79000	99.53682	0.00	25,312,155,800	16,516,785,000.00			
R2048	On 28/02/2048	Spot Bond	8.83500	102.69591	8.78500	103.20222	0.00	28,308,597,200	00,489,477,900.00			
R207	On 15/01/2020	Spot Bond	7.71500	98.56367	7.67000	98.70901	0.00	43,684,727,800	61,983,718,700.00			
R208	On 31/03/2021	Spot Bond	7.85000	97.26027	7.81000	97.41489	0.00	39,310,450,600	07,552,329,400.00			
R209	On 31/03/2036	Spot Bond	8.73500	78.46205	8.68500	78.83304	0.00	39,396,359,000	22,478,333,000.00			
R210	On 31/03/2028	Spot Bond	1.67000	180.35207	1.67000	180.29285	0.00	9,018,800	38,281,351,200.00			
R211	On 31/01/2017	Spot Bond	0.82500	134.08183	0.82500	134.04086	0.00	6,439,600	40,231,548,000.00			
R212	On 31/01/2022	Spot Bond	1.50000	140.60526	1.50000	140.55968	0.00	9,228,000	37,512,382,500.00			
R213	On 28/02/2031	Spot Bond	8.61500	89.16871	8.57000	89.49363	0.00	73,119,290,600	35,608,091,300.00			
R214	On 28/02/2041	Spot Bond	8.76000	79.75228	8.71500	80.10561	0.00	73,185,089,600	89,942,827,500.00			
R228C	On 15/09/2015	Spot Bond	6.76500	99.13641	6.72500	99.12337	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.68500	95.95634	6.64500	95.96262	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.69500	92.84261	6.65500	92.86662	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.70500	97.42291	6.66500	97.42056	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.68500	94.29423	6.64500	94.31000	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.74500	91.17061	6.70500	91.20335	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.15500	87.53699	7.11500	87.58429	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.20500	84.41594	7.16500	84.47774	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.50500	80.80126	7.47000	80.86396	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.48500	77.92981	7.45000	78.00350	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
R335C	On 21/06/2019	Spot Bond		7.46500	75.17491		7.43000	75.25874			0	0.00
R336C	On 21/12/2019	Spot Bond		7.45500	72.50067		7.42000	72.59379			0	0.00
R337C	On 21/06/2020	Spot Bond		7.67500	69.17403		7.63000	69.30672			0	0.00
R338C	On 21/12/2020	Spot Bond		7.65500	66.68683		7.61000	66.82927			0	0.00
R339C	On 21/06/2021	Spot Bond		7.77000	63.81070		7.73000	63.94243			0	0.00
R340C	On 21/12/2021	Spot Bond		7.74000	61.53789		7.70000	61.67687			0	0.00
R341C	On 21/06/2022	Spot Bond		7.71000	59.36318		7.67000	59.50878			0	0.00
R342C	On 21/12/2022	Spot Bond		7.68000	57.28189		7.64000	57.43351			0	0.00
R343C	On 21/06/2023	Spot Bond		7.64000	55.33161		7.60000	55.48885			0	0.00
R344C	On 21/12/2023	Spot Bond		7.60000	53.46836		7.56000	53.63073			0	0.00
R345C	On 21/06/2024	Spot Bond		8.13000	49.22701		8.09000	49.38489			0	0.00
R346C	On 21/12/2024	Spot Bond		8.09000	47.47522		8.05000	47.63672			0	0.00
R347C	On 21/06/2025	Spot Bond		8.05000	45.80341		8.01000	45.96814			0	0.00
R348C	On 21/12/2025	Spot Bond		8.01000	44.20750		7.97000	44.37510			0	0.00
R349C	On 21/06/2026	Spot Bond		7.97000	42.68363		7.93000	42.85378			0	0.00
R350C	On 21/12/2026	Spot Bond		7.93000	41.22819		7.89000	41.40058			0	0.00
R351C	On 21/06/2027	Spot Bond		7.89000	39.83773		7.85000	40.01208			0	0.00
R352C	On 21/12/2027	Spot Bond		7.85000	38.50902		7.81000	38.68507			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.70246			101.67850			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	102.43185			102.40721			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.32287			101.29884			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	101.18567			101.16096			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	31.37698		100.00000	31.30097			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB2U	On 24/07/2017	Spot Bond	100.00000		21.27895	100.00000	21.22740		0.00		0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.36868	100.00000	31.29269		0.00		0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		99.68910	100.00000	99.42466		0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		43.20384	100.00000	43.09918		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.79906	100.00000	17.75594		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.14212	100.00000	21.73852		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.43371	100.00000	9.10580		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.93102	100.00000	16.52855		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.78549	100.00000	13.39114		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.68411	100.00000	10.30186		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.02858		101.00660		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.95222		100.93165		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.34976		101.32795		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.41943		101.39651		0.00		0	10,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.26805		101.24705		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.49863		102.47911		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.70240		100.68221		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		101.20756		101.18808		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		101.25868		101.23840		0.00		0	0.00
RDFC25	On 27/07/2016	Spot Bond	0.00000		100.02467	100.00000	48.87783		0.00		0	10,000,000,000.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.52917		101.50553		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.28982		101.27053		0.00		0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.17814		100.15678		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.48664		101.45838		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
RES01U	On 02/03/2018	Spot Bond	100.00000		17.88403		100.00000	17.84071			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.54565		100.00000	12.51526			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.39422		100.00000	10.36905			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.60468		100.00000	9.58141			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.49998			101.47882			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.36966			102.34864			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.84405			101.82273			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.11081			101.08925			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.50783			100.48698			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.30458			101.28317			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.11511			101.09277			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.50810			100.48853			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.18213			100.16036			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		88.30448			88.25253			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.04092			82.99705			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		92.80931			92.74127			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		92.11460			92.04304			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.92521			100.89394			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.52333			83.46662			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.84481			97.78889			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.03413		12.35000	107.99837			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.51812		100.00000	16.47811			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond		0.00000	102.02838			102.00369			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.36406		100.00000	6.34881			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	34.64794		100.00000	34.56401			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	63.84496		100.00000	63.69029			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.65222		100.00000	12.87540			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	46.75275		100.00000	46.63949			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	103.22250			103.18940			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	77.30041			77.21842			0	0.00
RW21	On 21/04/2021	Spot Bond		9.22000	105.97614		9.18000	106.12895			6,100,000	765,100,000.00
RW23	On 10/12/2023	Spot Bond		9.58500	100.85230		9.54500	101.05293			0	0.00
RW28	On 10/12/2028	Spot Bond		9.87500	104.08863		9.83000	104.39863			0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	97.24734			97.27806			0	0.00
SBK12	On 24/11/2016	Spot Bond		8.06500	105.32566		8.02500	105.35351			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	111.30800		10.00000	111.27900			0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	101.44077			101.41557			0	40,000,000.00
SBK14	On 01/12/2017	Spot Bond		9.43000	102.00582		9.39000	102.06285			0	20,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.81883			100.79719			586,000,000	586,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	102.05225			102.03035			106,000,000	106,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	101.33324			101.31337			87,000,000	87,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	99.53132			99.42128			0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.13854			100.02988			0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	101.52214			101.49503			0	30,000,000.00
SBK21	On 28/01/2025	Spot Bond		0.00000	100.04889			100.02424			90,000,000	90,000,000.00
SBK22	On 28/05/2025	Spot Bond		0.00000	101.65586			101.62878			0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK23	On 28/05/2027	Spot Bond		11.66500	101.45714		11.62500	101.61049			0	2,040,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.00000	101.11661		8.96500	101.17394			0	2,380,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.61500	105.71341		7.57000	105.69777			0	0.00
SBN29	On 15/09/2015	Spot Bond		8.18500	105.63663		8.14500	105.61870			0	0.00
SBN31	On 15/09/2015	Spot Bond		7.37500	105.74577		7.33000	105.73082			0	0.00
SBN33	On 15/09/2017	Spot Bond		8.58000	102.42524		8.54000	102.47806			0	0.00
SBN34	On 15/09/2015	Spot Bond		7.52000	105.72622		7.47500	105.71085			0	0.00
SBN35	On 15/09/2015	Spot Bond		8.22500	105.63125		8.18500	105.61320			0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.91144			100.89012			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.56935			100.54678			0	0.00
SBS13	On 22/09/2017	Spot Bond		8.14000	104.59530		8.10000	104.65093			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.36144			100.39085			0	6,400,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.77950			100.75775			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	101.92394			101.90367			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.61000	103.53179		9.57000	103.68537			0	0.00
SBS20	On 15/05/2026	Spot Bond		10.09000	101.78618		10.05000	102.01854			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.73461			101.71058			0	30,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.52664			101.50405			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.39867			102.37673			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.83000	101.72007		8.79500	101.80789			0	362,100,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	27.76596		100.00000	27.70383			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.60500	107.48204		9.56500	107.68907			200,000,000	3,070,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	99.90226			99.88200			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	8.86000	100.57476		8.82500	100.66335			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.10000	89.11289		10.06000	89.32710			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.14807			100.12642			51,000,000	51,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.84000	100.88043		9.80000	101.13040			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.79824			100.77756			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.82047			100.79925			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.99000	104.27485		9.95000	104.48489			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.04139			100.02235			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.01943			99.99983			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.12500	95.85543		9.08000	95.99122			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.23000	93.20073		10.19000	93.40423			0	1,520,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.96500	91.01535		10.92000	91.29088			0	40,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.55000	97.30965		9.51000	97.46620			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.46500	104.22041		7.42500	104.23637			20,110,980,000	10,435,490,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000	280.11227		2.17000	280.01651			0	60,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.43500	132.87988		1.43500	132.83705			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.90461		100.00000	23.84670			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.36354			100.34350			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	36.54699		100.00000	36.45845			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494			82.63494			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.09500		131.59566		2.09500	131.55087			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.08371		6.50000	102.06587			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.19344			102.17188			0	1,440,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.06031			102.03854			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.68000		100.84923		8.64000	100.89526			4,500,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.72054			101.69782			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.53661			100.51514			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.73130			100.71083			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		39.02048		100.00000	38.92595			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.00575			100.98374			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.95914			100.93722			180,000,000	90,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		55.19814		100.00000	55.06442			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.88764		100.00000	42.78374			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		44.40478		100.00000	44.29721			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.52000		105.09954		9.48000	105.14877			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.19523			100.17220			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.46658			101.44207			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.64404			100.62187			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.66907			100.64609			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.75000		101.12285		9.71000	101.25044			7,300,000	7,300,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.62992			100.60749			0	0.00
SLI2	On 15/08/2016	Spot Bond	8.11500		105.88403		8.07500	105.90065			0	1,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SLI3	On 15/08/2018	Spot Bond		9.15000	102.78503		9.11500	102.85031			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.58000	102.42524		8.54000	102.47806			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.44317			101.42078			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.43269			101.41152			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.82961			101.80767			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	101.39747			101.37660			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	101.43549			101.41406			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	99.44898			99.42703			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.28000	101.99148		8.24000	102.00384			0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.41746			100.39711			0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.26775			100.24607			0	0.00
SSA06	On 16/04/2020	Spot Bond		9.44000	97.13552		9.40000	97.25593			24,300,000	462,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.30865			101.28567			0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.75425			100.73071			0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.01564			100.04191			0	0.00
SSN004	On 31/03/2021	Spot Bond		9.42000	90.68988		9.38000	90.82752			0	0.00
SSN005	On 31/03/2021	Spot Bond		9.42000	90.68988		9.38000	90.82752			0	0.00
SSN007	On 15/01/2020	Spot Bond		9.13500	93.50980		9.09000	93.64240			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.91099			100.88815			0	0.00
SSN009	On 15/09/2017	Spot Bond		8.06000	103.42060		8.02000	103.47557			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.33000	114.49943		2.33000	114.45971			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.81000	98.50594		8.77500	98.58225			0	0.00
SSN015	On 26/08/2018	Spot Bond		8.50000	101.49672		8.50000	101.47352			0	0.00
SSN017	On 21/12/2026	Spot Bond		10.23000	102.88943		10.19000	103.13088			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN018	On 02/09/2016	Spot Bond	0.00000		101.14550			101.12496			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.48500		76.39891		10.44000	76.65183			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.16475			100.14248			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.25357			100.23290			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.76481			100.74169			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.28625			100.26324			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.76217			100.73613			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.40603			101.38377			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		100.92548			100.90279			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		101.28582			101.26283			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.50982			99.49166			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		98.48676			98.50435			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.73420			99.71648			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.66524			99.64762			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.68098			99.66326			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.68189			99.66422			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.66326			99.64554			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.61009			99.59237			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.48541			99.46767			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		99.28648			99.26865			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
SY1249	On 10/09/2015	Spot Bond			0.00000		99.25503			99.23729			0.00	0	0.00
SY1250	On 16/09/2015	Spot Bond			0.00000		99.15463			99.13702			0.00	0	0.00
SY1252	On 20/10/2015	Spot Bond			0.00000		98.53952			98.52171			0.00	0	0.00
SY1253	On 19/08/2015	Spot Bond			0.00000		99.64967			99.63216			0.00	0	0.00
SY1254	On 27/10/2015	Spot Bond			100.00000		80.39648	100.00000		80.21978			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond			6.58500		105.07469	6.54000		105.06402			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond			8.84000		104.01253	8.80000		104.25517			0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond			0.00000		101.42598			101.40469			0.00	0	0.00
T12A11	On 21/02/2048	Spot Bond			0.00000		101.51003			101.48666			0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond			9.36500		100.69977	9.32000		100.82874			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond			100.00000		63.95022	100.00000		63.79531			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond			0.00000		100.16443			100.14454			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond			0.00000		99.92695			99.90849			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond			0.00000		100.71848			100.69722			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond			0.00000		100.70333			100.68363			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond			0.00000		100.73943			100.71877			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond			0.00000		101.34119						0.00	0	0.00
TFS131	On 20/11/2015	Spot Bond			100.00000		89.71488	100.00000		89.58579			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond			0.00000		100.00000	0.00000		103.42561			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond			0.00000		100.03850			100.01925			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond			0.00000		100.03876			100.01938			0.00	0	0.00
TFS135	On 06/07/2018	Spot Bond			0.00000		100.47009			100.44886			0.00	0	0.00
TFS136	On 06/07/2020	Spot Bond			0.00000		100.48234			100.46059			0.00	0	0.00
TFS83	On 28/07/2015	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
TFS84	On 28/07/2016	Spot Bond		7.76500	100.92501		7.72500	100.94208			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.17136			100.15072			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.17667			100.15550			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.25076		7.83000	100.22984			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.16843			100.14808			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.17507			100.15407			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.15137			100.12941			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.16843			100.14808			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.17507			100.15407			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	100.22966		7.16000	100.21050			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.18808			100.16576			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.18701			100.16480			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.21239			100.18765			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.20896			100.18456			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.31184			100.27713			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.30015			100.26662			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.16817			100.14785			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.17667			100.15550			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.27902		8.73000	100.25575			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.91297			99.89177			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.17507			100.15407			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.97000	98.29411		8.93500	98.35915			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.75478			99.73353			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.18176			100.16015			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.18861			100.16623			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.18569			100.16361			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.19149			100.16891			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.21187			100.18717			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.21081			100.18623			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.20878			100.18447			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.29365			100.26076			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.29469			100.26170			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.29888			100.26558			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	101.40698			101.38597			0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	101.45449			101.43278			0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.31500	103.53539		9.27000	103.65850			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.42598			101.40469			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	101.49248			101.47021			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.22500	101.46361		9.18000	101.58609			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.43369			101.41144			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.51003			101.48666			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.33500	100.27483		9.29000	100.39738			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.57795			101.55442			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.57795			101.55442			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.59588			101.57126			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	101.59588			101.57126			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.72976			101.70399			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.72976			101.70399			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.74843			101.72161			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.74653			101.71973			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.34500			102.31008			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.34500			102.31008			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.55332			102.51772			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	102.35597			102.32028			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.18203			100.16039			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.94179		101.06155	5.92727			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.36892			100.34860			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.17798			100.15674			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.50504			100.48443			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.17798			100.15674			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.18068			100.15917			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.18203			100.16039			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.17635			100.15528			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.18068			100.15917			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.19555			100.17256			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.19555			100.17256			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
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.19555			100.17256			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.21715			100.19201			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.22254			100.19686			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.21580			100.19079			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.32330			100.28757			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.32999			100.29360			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.32731			100.29119			0	0.00
TL20	On 22/02/2020	Spot Bond	9.59500		89.68559		9.55000	89.81021			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.30800		10.00000	111.27900			0	0.00
TN17	On 14/11/2017	Spot Bond	8.28000		103.89958		8.24000	103.95989			0	15,500,000,000.00
TN20	On 17/09/2020	Spot Bond	9.59000		107.45006		9.55000	107.58587			90,700,000	12,073,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.49818		100.00000	1.49455			0	0.00
TN23	On 06/11/2023	Spot Bond	9.85000		107.75198		9.81000	107.95482			200,000,000	11,470,000,000.00
TN25	On 19/08/2025	Spot Bond	9.95000		101.39462		9.91000	101.61371			600,000,000	13,516,960,000.00
TN27	On 14/11/2027	Spot Bond	9.99000		94.21729		9.95000	94.45750			31,200,000	10,307,800,000.00
TN30	On 09/10/2030	Spot Bond	10.38500		104.05107		10.33500	104.40409			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.68000		103.86413		10.64000	104.18491			2,400,000,000	600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.98233			100.96173			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.26765			101.24486			0	10,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.56881			101.54697			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.60829			101.58593			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.61236			101.58995			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.80728			101.78225			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond	0.00000	102.21156			102.18111			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	101.61036			101.58797			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.30800		10.00000	111.27900			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.46585			100.44492			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.47558			100.45424			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.35788			100.33807			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.06765			100.04615			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.97323		10.00000	99.94648			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.97390		9.75000	99.94781			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.97421		100.00000	9.94850			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.88088			100.86023			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.93531			100.91342			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000	8.54791		100.00000	8.52719			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000	9.10670		100.00000	9.08464			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.96553			100.94295			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.44197		100.00000	9.41909			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.97157			100.94886			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.72137		100.00000	9.69781			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.14039			101.11385			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	13.12999		100.00000	13.09817			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.51213			101.47711			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	16.87388		100.00000	16.83301			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.88049		100.00000	11.85171			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	99.87080			99.85234			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond		0.00000	99.60775			99.58907			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	99.34417			99.32543			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	105.21150			105.17290			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	104.00576			103.96761			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	98.29117			98.27239			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	97.79568			97.77715			0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	97.49046			97.47159			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	96.78060			96.76220			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	96.55101			96.53276			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	96.22031			96.20169			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.90973			95.89089			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	95.55752			95.53829			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	95.28833			95.26910			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	98.09454			98.07639			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	94.52811			94.50904			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	94.20623			94.18698			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.86815			93.84869			0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond		0.00000	96.96930			96.95126			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.35035		100.00000	15.31316			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.67825			100.65920			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.22861			100.20973			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC097	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	101.48616			101.46678			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000	101.31500			101.29699			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000	101.17986			101.16199			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000	101.04607			101.02803			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000	101.15288			101.13486			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000	101.19345			101.17420			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000	100.36208			100.34398			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000	100.30777			100.28967			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000	100.26726			100.24836			0	0.00
TWC108	On 16/10/2015	Spot Bond	0.00000	100.27156			100.25346			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000	100.25346			100.23535			0	0.00
TWC110	On 22/01/2016	Spot Bond	0.00000	100.05662		100.00000	67.18147			0	30,000,000,000.00
TWC111	On 21/10/2015	Spot Bond	0.00000	100.11096			100.09247			0	0.00
TWC114	On 27/08/2015	Spot Bond	100.00000	95.93231		100.00000	100.00000			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	101.15730			101.13735			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000	100.34037			100.32035			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	101.06513			101.04677			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000	100.31103			100.29273			0	0.00
UG21	On 02/03/2021	Spot Bond	9.25000	110.56495		9.21000	110.71646			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.54590		100.00000	7.53096			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.66993		100.00000	8.64286			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.37274		100.00000	7.35814			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.57103	100.00000	8.54427			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.60287		0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.58466			101.56485		0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.47705			102.45724		0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.67141			100.65096		0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		99.75615			99.73508		0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		99.75590			99.73480		0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.61553			100.59432		0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.63238			100.61062		0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		99.76006			99.73932		0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		101.08118			101.05935		0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.08754	100.00000	7.07351			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.30217	100.00000	8.27624			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.91438	100.00000	6.90070			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.20326	100.00000	8.17765			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000	0.00035			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.25500		106.22020	7.21500	106.23277			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.36500		241.35459	1.36500	241.27724			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.68000		103.73454	7.64000	103.78156			0.00	600,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.05500		104.58197	8.02000	104.67529			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.34000		104.10010	8.29500	104.25609			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.55000		103.55196	8.51000	103.71172			0.00	1,080,000,000	3,060,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Z020	On 19/10/2015	Spot Bond	6.00500	98.68491		5.96000	98.67873			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.44500	73.73398		7.41000	73.82318			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	81.65548		100.00000	81.47321			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	45.29847		100.00000	45.21253			0	0.00	
Total for j-Bonds :										0.00	6,971,674,100	62 680 435 200.00
Grand Total:										0.00	6,971,943,564	62 683 917 443.00