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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2015

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 29/07/2015	Any day expiry		12.59800	12.59800		12.64400	12.64400		14.45	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.69	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.00000	0.00000	0.00000	0.00000	0.000	19.69	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	8.79320	0.00879	36.98860	0.03699	8.793	16.57	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	0.22880	0.00023	4.48320	0.00448	0.229	21.59	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	372.22880	0.37223	330.48320	0.33048	372.229	21.59	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.00000	0.00000	0.06320	0.00006	0.000	31.22	0	300.00
\$ / R	On 12/08/2015	Any day expiry			12.62480	12.62480	12.67270	12.67270		14.46	0	750.00
\$ / R	On 13/08/2015	Any day expiry			12.62700	12.62700	12.67490	12.67490		14.43	0	2,491.00
\$ / R	On 25/08/2015	Any day expiry			12.65390	12.65390	12.70160	12.70160		13.76	0	98.00
\$ / R	On 26/08/2015	Any day expiry			12.65610	12.65610	12.70390	12.70390		13.77	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	69.38590	0.06939	85.59440	0.08559	69.386	15.74	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	523.28590	0.52329	491.69440	0.49169	523.286	15.74	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.65830	12.65830	12.70610	12.70610		13.76	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.13420	0.00013	0.17970	0.00018	0.134	17.61	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	0.58170	0.00058	0.71560	0.00072	0.582	16.36	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.62	Call	218.00550	0.21801	254.40140	0.25440	218.005	13.72	0	12,000.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	99.69630	0.09970	120.64770	0.12065	99.696	15.12	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.35870	0.00036	0.07290	0.00007	0.359	30.03	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.66730	12.66730	12.71500	12.71500		13.66	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.68950	12.68950	12.73730	12.73730		13.98	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.69840	12.69840	12.74620	12.74620		13.93	0.00	31,994	517,789.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.39350	0.00039	0.55880	0.00056	0.394	17.51	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,098.83080	2.09883	2,146.80940	2.14681	2,098.831	17.33	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.04470	0.00104	1.42000	0.00142	1.045	15.55	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.09630	0.00110	1.48660	0.00149	1.096	15.46	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,699.49630	1.69950	1,747.68660	1.74769	1,699.496	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,530.06370	1.53006	1,578.40760	1.57841	1,530.064	14.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	1.79330	0.00179	2.36980	0.00237	1.793	14.52	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	1.98340	0.00198	2.60650	0.00261	1.983	14.34	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	2.25210	0.00225	2.93840	0.00294	2.252	14.10	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	4.29420	0.00429	4.91950	0.00492	4.294	13.32	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	5.14280	0.00514	5.79790	0.00580	5.143	13.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	6.69610	0.00670	7.38860	0.00739	6.696	13.24	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,105.09610	1.10510	1,153.58860	1.15359	1,105.096	13.24	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	7.29900	0.00730	7.99960	0.00800	7.299	13.22	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	12.51720	0.01252	13.17750	0.01318	12.517	13.12	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	730.32850	0.73033	777.89070	0.77789	730.329	12.92	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	31.92850	0.03193	31.69070	0.03169	31.928	12.92	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	695.04550	0.69505	742.30640	0.74231	695.046	12.89	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	661.06430	0.66106	707.22570	0.70723	661.064	12.93	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	644.46650	0.64447	689.89400	0.68989	644.467	12.96	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	46.06650	0.04607	43.69400	0.04369	46.066	12.96	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	619.93830	0.61994	664.98680	0.66499	619.938	13.01	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	564.52290	0.56452	608.55330	0.60855	564.523	13.12	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Put	66.12290	0.06612	62.35330	0.06235	66.123	13.12	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	541.59360	0.54159	585.12870	0.58513	541.594	13.17	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.27	Put	83.42340	0.08342	0.00000	0.00000	83.423	13.23	0.00	201	201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	396.16880	0.39617	435.28570	0.43529	396.169	13.51	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	153.22360	0.15322	143.52610	0.14353	153.224	13.58	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	359.73870	0.35974	397.31910	0.39732	359.739	13.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	353.89560	0.35390	391.20900	0.39121	353.896	13.62	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	331.16930	0.33117	367.39060	0.36739	331.169	13.69	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	304.22540	0.30423	339.03050	0.33903	304.225	13.77	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	293.89920	0.29390	328.12580	0.32813	293.899	13.80	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	269.20880	0.26921	301.95240	0.30195	269.209	13.88	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	234.70260	0.23470	263.28460	0.26328	234.703	14.11	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	215.74760	0.21575	242.90940	0.24291	215.748	14.28	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	182.01490	0.18201	206.41580	0.20642	182.015	14.64	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	454.93600	0.45494	428.91860	0.42892	454.936	14.99	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	153.33600	0.15334	175.11860	0.17512	153.336	14.99	0.00	0	53,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	138.29200	0.13829	158.58890	0.15859	138.292	15.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	135.93020	0.13593	155.98700	0.15599	135.930	15.23	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	129.08400	0.12908	148.42900	0.14843	129.084	15.34	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	118.43090	0.11843	136.63040	0.13663	118.431	15.51	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Call	99.72020	0.09972	115.78540	0.11579	99.720	15.86	0.00	201	201.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	651.32020		0.65132		619.58540	0.61959	651.320	15.86	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	94.72000		0.09472		110.18490	0.11018	94.720	15.97	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	77.47300		0.07747		90.43500	0.09043	77.473	16.41	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	30.87960		0.03088		37.29510	0.03730	30.880	18.77	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	19.65560		0.01966		24.43060	0.02443	19.656	19.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	15.84880		0.01585		19.93290	0.01993	15.849	20.29	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	13.23000		0.01323		16.80900	0.01681	13.230	20.72	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.72950		12.72950		12.77740	12.77740		14.11	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	1.67840		0.00168		1.77060	0.00177	1.678	16.11	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	3.72180		0.00372		3.89430	0.00389	3.722	14.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	6.68620		0.00669		6.93080	0.00693	6.686	13.75	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	133.58640		0.13359		151.21630	0.15122	133.586	15.78	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	50.32410		0.05032		58.83960	0.05884	50.324	18.36	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	5.61240		0.00561		8.43540	0.00844	5.612	28.75	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.73390		12.73390		12.78190	12.78190		14.15	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.79720		12.79720		12.84530	12.84530		14.26	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	4.38120		0.00438		4.92570	0.00493	4.381	15.34	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	9.22880		0.00923		10.13030	0.01013	9.229	14.36	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	156.54470		0.15654		171.19990	0.17120	156.545	16.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	18.67160		0.01867		22.28150	0.02228	18.672	28.41	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.86140		12.86140		12.90950	12.90950		14.38	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	8.56420		0.00856		8.97570	0.00898	8.564	15.19	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	16.57510		0.01658		17.20220	0.01720	16.575	14.36	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	171.30530		0.17131		184.42280	0.18442	171.305	17.16	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	24.97420		0.02497		27.75600	0.02776	24.974	27.72	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.89130		12.89130		12.93920	12.93920		14.46	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.89820		12.89820		12.94610	12.94610		14.48	0.00	12,910	170,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,962.67830		1.96268		2,010.44630	2.01045	1,962.678	14.74	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	14.47830		0.01448		14.34630	0.01435	14.478	14.74	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,914.07430		1.91407		1,961.84800	1.96185	1,914.074	14.63	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,721.02550		1.72103		1,768.83080	1.76883	1,721.025	14.23	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,530.75480		1.53075		1,578.59490	1.57859	1,530.755	13.82	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	46.04510		0.04605		45.99650	0.04600	46.045	13.42	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	47.06550		0.04707		46.78950	0.04679	47.066	13.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	63.37150		0.06337		61.66170	0.06166	63.371	13.37	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	70.18720		0.07019		68.20010	0.06820	70.187	13.36	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	85.55290		0.08555		82.92830	0.08293	85.553	13.33	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	103.42810		0.10343		100.04710	0.10005	103.428	13.30	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	922.24840		0.92225		965.88090	0.96588	922.248	13.27	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	883.65870		0.88366		926.79660	0.92680	883.659	13.26	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	876.03020		0.87603		919.06750	0.91907	876.030	13.25	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	142.67100		0.14267		137.59830	0.13760	142.671	13.25	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	845.83480		0.84583		888.44910	0.88845	845.835	13.24	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	280.28560		0.28029		266.71750	0.26672	280.286	13.82	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	612.99670		0.61300		647.15670	0.64716	612.997	13.84	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	607.54790		0.60755		641.53550	0.64154	607.548	13.86	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	596.76710		0.59677		630.41200	0.63041	596.767	13.90	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	453.63990		0.45364		482.01700	0.48202	453.640	14.48	0.00	0	15,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	415.53420	0.41553	441.04690	0.44105	415.534	14.74	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	380.75120	0.38075	404.62240	0.40462	380.751	15.01	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	349.05130	0.34905	371.35310	0.37135	349.051	15.27	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	325.75150	0.32575	346.84940	0.34685	325.752	15.48	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	293.95610	0.29396	313.34650	0.31335	293.956	15.80	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	284.14370	0.28414	302.99050	0.30299	284.144	15.91	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	270.11390	0.27011	288.16800	0.28817	270.114	16.07	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	236.75580	0.23676	252.71180	0.25271	236.756	16.50	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	137.82550	0.13783	147.62760	0.14763	137.825	18.45	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	100.14180	0.10014	107.40510	0.10741	100.142	19.72	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	92.23910	0.09224	98.95040	0.09895	92.239	20.07	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	90.53920	0.09054	97.13120	0.09713	90.539	20.15	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	64.95570	0.06496	68.35970	0.06836	64.956	22.89	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.92120	12.92120	12.96900	12.96900		14.42	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	12.20310	0.01220	12.78170	0.01278	12.203	14.90	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	23.01050	0.02301	23.49390	0.02349	23.011	14.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	179.37010	0.17937	191.03030	0.19103	179.370	17.75	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	29.19540	0.02920	33.62470	0.03362	29.195	27.08	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.97400	12.97400	13.02170	13.02170		14.51	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			13.00610	13.00610	13.05380	13.05380		14.58	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	91.90430	0.09190	87.45450	0.08745	91.904	13.34	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	550.79460	0.55079	578.32050	0.57832	550.795	14.52	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	497.54270	0.49754	522.35010	0.52235	497.543	14.86	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	203.59640	0.20360	214.64230	0.21464	203.596	18.32	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.04310	13.04310	13.09080	13.09080		14.72	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	74.14690	0.07415	72.27930	0.07228	74.147	13.61	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	145.57560	0.14558	152.57490	0.15257	145.576	20.41	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.07320	13.07320	13.12100	13.12100		14.71	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	102.96100	0.10296	98.42390	0.09842	102.961	13.31	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	211.63830	0.21164	221.75290	0.22175	211.638	19.00	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.10790	13.10790	13.15580	13.15580		14.82	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.11480	13.11480	13.16270	13.16270		14.80	0.00	0	9,657.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	42.17860	0.04218	41.13330	0.04113	42.179	14.54	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	79.58970	0.07959	77.79270	0.07779	79.590	13.68	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	107.90760	0.10791	105.50680	0.10551	107.908	13.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	113.24960	0.11325	109.36790	0.10937	113.250	13.25	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	128.51570	0.12852	123.30010	0.12330	128.516	13.27	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	136.69150	0.13669	131.25590	0.13126	136.691	13.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	173.20120	0.17320	166.82930	0.16683	173.201	13.31	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	380.67720	0.38068	398.13820	0.39814	380.677	16.81	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	313.35780	0.31336	327.46370	0.32746	313.358	17.70	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	271.99740	0.27200	284.31390	0.28431	271.997	18.34	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	165.45530	0.16546	169.83370	0.16983	165.455	21.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	157.67260	0.15767	158.25860	0.15826	157.673	24.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.82710	0.02383	24.49490	0.02449	23.827	26.37	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.14950	13.14950	13.19750	13.19750		14.88	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	113.48810	0.11349	111.21100	0.11121	113.488	13.27	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	221.96320	0.22196	231.06550	0.23107	221.963	19.71	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 26/04/2016	Any day expiry		13.21420	13.21420		13.26250	13.26250		14.96	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	122.90200	0.12290	120.80570	0.12081	122.902	13.29	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	227.40040	0.22740	235.60420	0.23560	227.400	20.43	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry		13.28790	13.28790		13.33660	13.33660		15.21	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	134.61200	0.13461	130.33290	0.13033	134.612	13.40	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	246.96760	0.24697	251.67510	0.25168	246.968	21.59	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry		13.31170	13.31170		13.36050	13.36050		15.21	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	224.20900	0.22421	214.05050	0.21405	224.209	13.37	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	310.91290	0.31091	321.25580	0.32126	310.913	19.83	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry		13.31890	13.31890		13.36770	13.36770		15.21	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		13.32840	13.32840		13.37730	13.37730		15.31	0.00	0	13,671.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	214.08420	0.21408	203.50470	0.20350	214.084	13.32	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	387.44530	0.38745	400.76140	0.40076	387.445	18.75	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry		13.36420	13.36420		13.41330	13.41330		15.42	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	145.78410	0.14578	138.06280	0.13806	145.784	13.50	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	277.87600	0.27788	285.80700	0.28581	277.876	22.96	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.43330	13.43330		13.48280	13.48280		15.51	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	154.03070	0.15403	145.55680	0.14556	154.031	13.55	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	314.36830	0.31437	319.19970	0.31920	314.368	24.54	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry		13.49720	13.49720		13.54680	13.54680		15.70	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	165.14250	0.16514	156.13330	0.15613	165.143	13.66	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	329.02650	0.32903	339.93130	0.33993	329.027	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		13.54790	13.54790		13.59760	13.59760		15.84	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry		13.56690	13.56690		13.61670	13.61670		15.87	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	175.05930	0.17506	165.65650	0.16566	175.059	13.71	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	305.20130	0.30520	320.91250	0.32091	305.201	25.32	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		13.62600	13.62600		13.67590	13.67590		16.09	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	184.03850	0.18404	173.42550	0.17343	184.038	13.79	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	287.67980	0.28768	293.67440	0.29367	287.680	25.27	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		13.69560	13.69560		13.74570	13.74570		16.20	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	190.98530	0.19099	180.80090	0.18080	190.985	13.78	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	262.45560	0.26246	275.45740	0.27546	262.456	25.04	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		13.72940	13.72940		13.77960	13.77960		16.28	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.74000	13.74000		13.79020	13.79020		16.29	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	191.45810	0.19146	181.59820	0.18160	191.458	13.69	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	237.03690	0.23704	249.03920	0.24904	237.037	24.61	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.69840	12.69840		12.74620	12.74620		13.93	0.00	201	1,012.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.89820	12.89820		12.94610	12.94610		14.48	0.00	34	124.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		13.11480	13.11480		13.16270	13.16270		14.80	0.00	0	56.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.32840	13.32840		13.37730	13.37730		15.31	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.78770	19.78770		19.84750	19.84750		11.66	0.00	50	28,065.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	12.36920	0.01237	13.42960	0.01343	12.369	14.16	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	14.13960	0.01414	15.27320	0.01527	14.140	13.37	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	19.49470	0.01949	20.75790	0.02076	19.495	11.70	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	123.23820	0.12324	145.54180	0.14554	123.238	12.94	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future		20.08660	20.08660		20.14650	20.14650		12.20	0.00	0	4,958.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	36.48350	0.03648	36.38650	0.03639	36.483	12.30	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	19.40	Call	971.33240	0.97133	1,020.12840	1.02013	971.332	11.71	0.00	0	700.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	503.77190	0.50377	537.18900	0.53719	503.772	12.56	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	372.17100	0.37217	399.44420	0.39944	372.171	13.24	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future		20.41490	20.41490		20.47430	20.47430		12.63	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future		20.73980	20.73980		20.79960	20.79960		13.00	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10275	0.10275		0.10356	0.10356		13.16	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future		0.10452	0.10452		0.10534	0.10534		13.07	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future		0.10653	0.10653		0.10736	0.10736		13.31	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future		14.02240	14.02240		14.15850	14.15850		12.71	0.00	623	34,333.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	1.38100	0.00138	1.43150	0.00143	1.381	14.78	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	5.00180	0.00500	3.98920	0.00399	5.002	13.42	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	9.79840	0.00980	7.71150	0.00771	9.798	13.01	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	10.46220	0.01046	8.27050	0.00827	10.462	12.97	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	13.55750	0.01356	10.89010	0.01089	13.558	12.80	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	137.32740	0.13733	188.41810	0.18842	137.327	13.66	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	91.30580	0.09131	128.73280	0.12873	91.306	14.21	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	53.18930	0.05319	75.95230	0.07595	53.189	15.08	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry		14.04090	14.04090		14.17720	14.17720		12.83	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	73.04060	0.07304	101.10240	0.10110	73.041	14.84	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	882.14060	0.88214	773.90240	0.77390	882.141	14.84	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry		14.13550	14.13550		14.27260	14.27260		13.00	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	143.64500	0.14364	176.28910	0.17629	143.645	14.80	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	928.14500	0.92814	823.68910	0.82369	928.145	14.80	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future		14.26370	14.26370		14.40130	14.40130		13.18	0.00	179	36,896.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	64.37860	0.06438	53.39400	0.05339	64.379	12.60	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	279.14790	0.27915	233.82620	0.23383	279.148	12.75	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	74.78180	0.07478	87.30690	0.08731	74.782	18.14	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry		14.39110	14.39110		14.52940	14.52940		13.31	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	382.27600	0.38228	436.60820	0.43661	382.276	14.21	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	363.21220	0.36321	415.26230	0.41526	363.212	14.35	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future		14.53270	14.53270		14.67190	14.67190		13.59	0.00	0	3,200.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.05	Put	94.64800	0.09465	82.83870	0.08284	94.648	12.42	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.20	Put	117.20360	0.11720	99.53090	0.09953	117.204	12.35	0.00	0	18,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	13.85	Put	282.41760	0.28242	243.76440	0.24376	282.418	12.44	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.03	Put	358.89460	0.35889	310.10030	0.31010	358.895	12.74	0.00	0	12,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	14.90	Call	497.32380	0.49732	554.43290	0.55443	497.324	14.28	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	15.05	Call	454.26710	0.45427	506.72030	0.50672	454.267	14.57	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.15	Call	246.38550	0.24639	275.02020	0.27502	246.385	16.72	0.00	0	24,000.00
€ / R	On 14/03/2016	Foreign Exchange Future	16.30	Call	228.17760	0.22818	254.51630	0.25452	228.178	17.01	0.00	0	24,000.00
€ / R	On 13/06/2016	Foreign Exchange Future		14.80560	14.80560		14.94700	14.94700		13.98	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	437.00210	0.43700	383.15540	0.38316	437.002	12.88	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	460.89380	0.46089	500.71050	0.50071	460.894	16.11	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future		15.08430	15.08430		15.22840	15.22840		14.63	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
AI R03/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	459.05500		459.05500		458.81700	458.81700			0	26.00
AL37	On 05/11/2015	Index Future	466.53400		466.53400		466.29800	466.29800			0	0.00
AL7T	On 06/08/2015	Index Future	542.75600		542.75600		542.37700	542.37700			0	1.00
AL7T	On 05/11/2015	Index Future	551.59900		551.59900		551.22100	551.22100			0	0.00
ALBI	On 06/08/2015	Index Future	496.16200		496.16200		495.81500	495.81500			82	426.00
ALBI	On 05/11/2015	Index Future	504.24600		504.24600		503.90000	503.90000			82	185.00
ALBI	On 04/02/2016	Index Future	512.93400		512.93400		512.58300	512.58300			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.24950		9.24950		9.28280	9.28280		11.54	1	2,544.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.35230		9.35230		9.38640	9.38640		11.94	0	8,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.46870		9.46870		9.50310	9.50310		12.46	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.58550		9.58550		9.62270	9.62270		12.96	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.77720		9.77720		9.78100	9.78100		12.28	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.92630		9.92630		9.92960	9.92960		12.09	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	212.71970		212.71970		227.11620	227.11620			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	35.69420		35.69420		28.18460	28.18460			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.16790		13.16790		13.32300	13.32300		13.33	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.41980		13.41980		13.57690	13.57690		13.73	0	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.03580		2.03580		2.04130	2.04130		12.85	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.05390		2.05390		2.05870	2.05870		13.20	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.88280		1.88280		1.90070	1.90070		15.47	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.91750		1.91750		1.93560	1.93560		13.51	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	126.14258		126.14258		126.12133	126.12133			0	0.00
EL28	On 05/11/2015	Bond Future	126.63932		126.63932		126.61929	126.61929			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.68692		84.54484		9.69795	84.46489			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.77201		82.12080		9.78324	82.04061			0	0.00
ES33	On 04/02/2016	Bond Future	9.85198		83.53688		9.86354	83.45553			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	492.32500		492.32500		491.99700	491.99700			0	475.00
GOVI	On 05/11/2015	GOVI	500.34600		500.34600		500.01900	500.01900			0	28.00
GOVI	On 04/02/2016	GOVI	508.96700		508.96700		508.63500	508.63500			0	0.00
I2025	On 06/08/2015	Bond Future	122.75698		122.75698		122.42007	122.42007			0	38.00
I2025	On 05/11/2015	Bond Future	124.74686		124.74686		124.40588	124.40588			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	126.51514		126.51514		126.38211	126.38211			0	4,218.00
I2038	On 05/11/2015	Bond Future	128.56572		128.56572		128.43216	128.43216			745	745.00
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	124.65596		124.65596		124.63539	124.63539			0	5,722.00
I2046	On 05/11/2015	Bond Future	125.27025		125.27025		125.25094	125.25094			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	134.75752		134.75752		134.57228	134.57228			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.94203		136.94203		136.75538	136.75538			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	230.30800		230.30800		230.18700	230.18700			56	982.00
IGOV	On 05/11/2015	Index Future	234.08000		234.08000		233.95900	233.95900			56	73.00
IGOV	On 04/02/2016	Index Future	238.13200		238.13200		238.01000	238.01000			0	0.00
ILBI	On 06/08/2015	Index Future	624.50200		624.50200		624.19100	624.19100			0	159.00
ILBI	On 05/11/2015	Index Future	634.82600		634.82600		634.51300	634.51300			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.34000		93.66000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.37000		93.63000		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	6.78000		93.22000		6.76000	93.24000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.89000		93.11000		6.87000	93.13000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.09000		92.91000		7.07000	92.93000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.29000		92.71000		7.25000	92.75000			0	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 21/12/2016		Jibar Tradeable Future	7.41000	92.59000		7.37000	92.63000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.52000	92.48000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.65000	92.35000		7.60000	92.40000			0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12300	0.12300		0.12430	0.12430			0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12210	0.12210		0.12400	0.12400			90	1,960.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12190	0.12190		0.12360	0.12360			0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06220	0.06220		0.06240	0.06240			0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05870	0.05870		0.05910	0.05910			0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05620	0.05620		0.05670	0.05670			0	0.00
NZ\$ / R	On 11/08/2015		Any day expiry	8.41580	8.41580		8.42000	8.42000		11.58	0	0.00
NZ\$ / R	On 11/08/2015	8.40	Put	68.44750	0.06845		0.00000	0.00000	68.448	11.58	8,000	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.44040	8.44040		8.42190	8.42190		9.63	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.51810	8.51810		8.49940	8.49940		11.03	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.60680	8.60680		8.58870	8.58870		12.12	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.10430	1.10430		1.11080	1.11080			0	700.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10590	1.10590		1.11240	1.11240			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.10810	1.10810		1.11470	1.11470			0	0.00
R186	On 06/08/2015		Bond Future	8.18831	118.35503		8.19904	118.26783		9.45	602	34,509.00
R186	On 06/08/2015	7.65	Call	2.57000	0.00257		3.53000	0.00353	2.570	9.14	0	75.00
R186	On 06/08/2015	7.85	Call	39.58000	0.03958		45.22000	0.04522	39.580	9.24	0	20.00
R186	On 06/08/2015	8.05	Call	271.79000	0.27179		279.63000	0.27963	271.790	9.35	0	75.00
R186	On 06/08/2015	8.35	Call	1,538.46000	1.53846		1,501.91000	1.50191	1,538.460	9.51	0	20.00
R186	On 06/08/2015	8.45	Put	100.78000	0.10078		131.76000	0.13176	100.780	9.58	0	4,229.00
R186	On 06/08/2015	8.46	Put	91.96000	0.09196		121.20000	0.12120	91.960	9.58	0	75.00
R186	On 06/08/2015	8.50	Put	62.95000	0.06295		85.82000	0.08582	62.950	9.61	0	5,229.00
R186	On 06/08/2015	8.55	Put	37.98000	0.03798		54.20000	0.05420	37.980	9.64	0	7,229.00
R186	On 06/08/2015	8.68	Put	8.70000	0.00870		14.25000	0.01425	8.700	9.72	0	20.00
R186	On 06/08/2015	8.90	Put	0.43000	0.00043		0.94000	0.00094	0.430	9.86	0	5,350.00
R186	On 05/11/2015		Bond Future	8.24467	120.26372		8.25560	120.17671		9.34	235	5,405.00
R186	On 05/11/2015	7.73	Call	799.82000	0.79982		787.75000	0.78775	799.820	9.08	0	169.00
R186	On 05/11/2015	7.75	Call	840.59000	0.84059		827.92000	0.82792	840.590	9.09	0	1,200.00
R186	On 05/11/2015	7.86	Call	1,090.94000	1.09094		1,074.64000	1.07464	1,090.940	9.14	0	674.00
R186	On 05/11/2015	8.22	Put	2,442.90000	2.44290		2,498.64000	2.49864	2,442.900	9.32	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,323.76000	2.32376		2,378.11000	2.37811	2,323.760	9.34	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,789.19000	2.78919		2,751.80000	2.75180	2,789.190	9.38	0	843.00
R186	On 05/11/2015	8.35	Put	1,954.32000	1.95432		2,003.94000	2.00394	1,954.320	9.38	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,629.71000	1.62971		1,674.55000	1.67455	1,629.710	9.43	0	6,248.00
R186	On 05/11/2015	8.50	Put	1,483.47000	1.48347		1,525.93000	1.52593	1,483.470	9.45	0	4,666.00
R186	On 05/11/2015	8.55	Put	1,347.93000	1.34793		1,388.04000	1.38804	1,347.930	9.47	0	4,667.00
R186	On 05/11/2015	8.85	Put	725.48000	0.72548		752.45000	0.75245	725.480	9.61	0	843.00
R186	On 05/11/2015	9.00	Put	517.01000	0.51701		538.36000	0.53836	517.010	9.68	0	2,600.00
R186	On 04/02/2016		Bond Future	8.29038	117.03807		8.30171	116.94965		9.14	0	5,512.00
R186	On 05/05/2016		Bond Future	8.32698	119.14519		8.33858	119.05642		9.14	0	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	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			292.87729		292.87729		292.83260	292.83260			0.00	0	929.00
R197	On 05/11/2015	Bond Future			297.62454		297.62454		297.58270	297.58270			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			235.23126		235.23126		235.19319	235.19319			0.00	2,040	50,734.00
R202	On 05/11/2015	Bond Future			239.04409		239.04409		239.00839	239.00839			0.00	1,640	1,640.00
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			8.06454		101.71430		8.07539	101.65450		7.25	0.00	230	21,158.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.64	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.13163		99.43049		8.14272	99.37108		7.47	0.00	230	230.00
R2023	On 04/02/2016	Bond Future			8.18881		101.14483		8.20041	101.08450		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			7.17792		105.40078		7.19424	105.36916		2.37	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	0.09000		0.00009		0.23000	0.00023	0.090	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.26084		102.93429		7.27872	102.90355		2.08	0.00	0	2,299.00
R203	On 04/02/2016	Bond Future			7.31217		104.70925		7.33297	104.67813		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			8.58822		95.43568		8.59898	95.35056			0.00	770	6,511.00
R2030	On 05/11/2015	Bond Future			8.64494		96.97481		8.65588	96.88953			0.00	770	770.00
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			8.66844		99.35284		8.67918	99.26169			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.72596		96.79988		8.73687	96.70857			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.77518		98.46926		8.78640	98.37656			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			8.80279		97.37314		8.80849	97.31984			0.00	1,798	40,848.00
R2037	On 05/11/2015	Bond Future			8.85696		98.94348		8.86269	98.89052			0.00	2,158	2,158.00
R2037	On 04/02/2016	Bond Future			8.90472		96.39181		8.91059	96.33817			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			7.49722		102.59017		7.51340	102.54247		3.62	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.00000		0.00000		0.00000	0.00000	0.000	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.57688		104.24462		7.59402	104.19754		3.44	0.00	0	28.00
R204	On 04/02/2016	Bond Future			7.63374		102.00438		7.65250	101.95664		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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.83735		99.37547		8.84803	99.26587			0.00	270	13,051.00
R2044	On 05/11/2015	Bond Future			8.88843		100.97814		8.89927	100.86809			0.00	270	270.00
R2044	On 04/02/2016	Bond Future			8.93346		98.33636		8.94459	98.22449			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			8.83741		102.98459		8.84304	102.92521			0.00	15,650	29,343.00
R2048	On 05/11/2015	Bond Future			8.88987		100.21489		8.89553	100.15585			0.00	15,650	15,650.00
R2048	On 04/02/2016	Bond Future			8.93685		101.94277		8.94265	101.88288			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			7.71098		98.84226		7.72702	98.78371		4.78	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	36.40000		0.03640		37.43000	0.03743	36.400	4.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.78344		100.43629		7.80020	100.37812		4.59	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	441.90000		0.44190		428.55000	0.42855	441.900	4.42	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	522.83000		0.52283		507.50000	0.50750	522.830	4.44	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.84018		98.52570		7.85814	98.46665		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	446.18000		0.44618		433.37000	0.43337	446.180	4.03	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	688.88000		0.68888		670.92000	0.67092	688.880	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.88484		100.29946		7.90388	100.24035		4.21	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	996.83000		0.99683		976.01000	0.97601	996.830	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			7.85039		97.52493		7.86132	97.47741		5.87	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.00000		0.00000		0.00000	0.00000	0.000	6.21	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.91882		95.69800		7.93006	95.65097		5.89	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	376.44000		0.37644		391.13000	0.39113	376.440	6.04	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.97233		97.34825		7.98418	97.30060		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			8.73253		78.71984		8.74319	78.63723		14.45	0.00	2,680	26,786.00
R209	On 06/08/2015	Bond Future	8.71	Call	627.78000		0.62778		628.20000	0.62820	627.780	14.42	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.00000		0.00000		0.00000	0.00000	0.000	15.35	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.78384		76.84149		8.79466	76.75852		15.03	0.00	2,680	2,680.00
R209	On 05/11/2015	Bond Future	8.50	Call	1,435.94000		1.43594		1,416.56000	1.41656	1,435.940	14.66	0.00	0	900.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,239.13000		1.23913		1,275.37000	1.27537	1,239.130	15.14	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,043.85000		1.04385		1,076.44000	1.07644	1,043.850	15.20	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.82775		78.16661		8.83883	78.08245		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	180.78488		180.78488		180.75683	180.75683			0	1,160.00
R210	On 05/11/2015	Bond Future	181.58350		181.58350		181.55719	181.55719			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	134.40061		134.40061		134.38276	134.38276			0	1,120.00
R211	On 05/11/2015	Bond Future	136.57913		136.57913		136.56260	136.56260			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	140.94218		140.94218		140.92082	140.92082			0	1,045.00
R212	On 05/11/2015	Bond Future	143.22669		143.22669		143.20669	143.20669			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	8.61306		89.44962		8.62377	89.36778		12.35	1,398	16,459.00
R213	On 05/11/2015	Bond Future	8.67012		87.34780		8.68100	87.26578		12.83	1,398	1,398.00
R213	On 04/02/2016	Bond Future	8.72069		88.85377		8.73188	88.77051		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	8.75714		80.01774		8.76776	79.93037		15.20	2,193	20,790.00
R214	On 05/11/2015	Bond Future	8.80759		78.01695		8.81837	77.92916		15.80	2,193	2,212.00
R214	On 04/02/2016	Bond Future	8.85245		79.36210		8.86350	79.27295		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	22,364.19000		22,364.19000		22,498.85000	22,498.85000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.53040		4.53040		4.53680	4.53680		14.90	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.49060		4.49060		4.49420	4.49420		14.26	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62320		1.62320		1.62730	1.62730			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57430		1.57430		1.58290	1.58290			0	0.00

Total for Derivatives : 0.00 110,360 3485931.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.56716			100.54836			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.75809			100.73690			0	0.00
AA05	On 22/03/2019	Spot Bond	9.15000		103.64346		9.16500	103.57250			1,000,000,000	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		100.30980			100.28818			0	0.00
AA07	On 15/04/2021	Spot Bond	9.31000		103.53140		9.32000	103.46191			0	200,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		110.20400		10.00000	110.17500			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.50868			101.48590			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.32469			100.30074			100,000,000	10,100,000,000.00
AB013	On 21/11/2018	Spot Bond	9.54000		98.11618		9.55500	98.05048			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.23933		100.00000	11.21210			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.08727		10.84000	102.05799			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.69267		100.00000	8.67546			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.33937			100.31826			0	0.00
AB09	On 03/05/2017	Spot Bond	8.76500		104.87849		8.78000	104.82963			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.21000		279.43790		2.21000	279.34211			0	60,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.19964			101.18027			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.11356			101.09249			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.93817			100.91607			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.96190			100.93926			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.78948			98.81737			0	2,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.24632			100.22614			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.94148			99.92071			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.62821			101.60719			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.67066			101.64908			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.95000		178.59131		1.95000	178.53134			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000	178.45708		2.17000	178.39608			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	190.81320		1.82000	190.74977			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.16125	82.19917		8.17625	82.15300			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.16125	82.19917		8.17625	82.15300			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.54000			100.49000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.83364			100.81137			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	99.82000			99.77000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	98.95000			98.88000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	98.43000			98.36000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	97.00000			96.94000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	97.34000			97.29000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.47198			100.45162			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.34239			100.32139			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	95.98000			95.93000			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	95.27000			95.22000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	94.97000			94.93000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	94.70000			94.66000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.61065			100.59024			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000	105.82443		6.96500	105.80111			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.30192			100.27938			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	92.95000			92.91000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	92.71000			92.67000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.50000	112.88110		2.53000	112.55164			0	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		166.62669		2.41000	166.56868			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.48000		215.85395		2.48000	215.77837			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		91.37000			91.35000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.66500		93.07995		9.67500	93.00666			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		103.68000			103.67000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		58.69000			58.63000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.76451			101.70055			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.17000			99.17000			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		107.06612		9.63000	107.03861			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.83000			102.83000			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	9.58500		107.38673		9.59500	107.28789			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.01500		92.35260		9.02500	92.28940			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		98.48000			98.21000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.05000			110.69000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN87	On 21/12/2026	Spot Bond	9.68000		106.71146		9.69000	106.61317			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.07000			93.04000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.08411			101.06180			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.97726			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.31500		107.26232		8.33000	107.20292			1,200,000,000	1,720,400,000.00
ABS11	On 09/04/2021	Spot Bond	9.49000		102.62635		9.50000	102.55719			1,000,000,000	523,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.28000		101.86118		9.29500	101.77911			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.72000		101.80279		9.73000	101.72773			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.19000		97.52746		9.20500	97.44732			10,000,000,000	4,425,700,000.00
ABS7	On 11/09/2026	Spot Bond	9.78000		96.82402		9.79000	96.73507			2,920,000,000	1,520,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.66000		104.47904		7.67500	104.44848			0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.02000		283.11869		2.02000	283.02308			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.36500		133.05970		1.36500	133.01708			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		136.51959		2.00000	136.47349			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.01067		100.00000	0.01064			0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000		105.27727		11.12500	105.24236			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.99602			101.96768			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.48807		100.00000	9.46509			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		102.04506			102.01603			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		102.74071			102.70178			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		56.55332		100.00000	56.41632			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.94698			101.91933			0	0.00
ACL047	On 22/10/2018	Spot Bond	0.00000		75.07457			75.13949			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		56.55332		100.00000	56.41632			0	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	98.98641			98.96653			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	100.91506			100.89069			0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.00263			100.97599			0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.87599			100.85263			0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.90239			100.87834			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.91400			100.88966			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.02346			100.00000			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.02346			100.00000			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.02358			100.00000			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.02358			100.00000			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.02333			100.00000			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	97.35034			97.33168			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.33700		10.00000	111.30800			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.75378			100.73116			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.88658			100.86294			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.91272			100.88839			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.92322			100.89862			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.90212			100.87807			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.85488			100.83207			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.49000	102.92021		9.50500	102.84005			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		91.63537			91.61531			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		195.15795			196.20585			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		195.23469			196.28241			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.87589			100.85253			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.78999			101.76777			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.30449			101.28193			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		101.78920			101.76700			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.62579			100.60257			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.37596			100.35331			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.83650			101.81390			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		101.75942			101.73859			60,000,000	120,000,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.87908			100.85563			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.68263			101.66092			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.86029			100.83734			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.82328			100.80128			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		103.67160		10.23000	103.64350			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.80413			100.78263			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		114.29359			114.38343			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.61500		101.66645		9.63000	101.59243			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.85704			100.83417			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		120.04898		1.75000	120.00932			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.83020			100.80767			0	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	100.85630			100.83310			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.80408			100.78223			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.91966			100.89564			185,714,300	185,714,300.00
ACL182	On 20/06/2017	Spot Bond		0.00000	102.11944			102.09850			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.79467			100.77307			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.64775			101.62586			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.85108			100.82801			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.83848			100.81609			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.88320			100.85964			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.89692			100.87300			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.86375			100.84418			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.05131			101.03157			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.90017			100.87618			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.90017			100.87618			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.93969			100.91432			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.83542			100.81276			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.95210			100.92678			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.37763			102.35462			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.93969			100.91432			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.75687			98.73734			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.91814			100.89368			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.89802			100.87373			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	140.95859			141.73870			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL204	On 14/02/2023	Spot Bond	0.00000	141.98026			142.76585			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.78317			100.76187			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.77585			100.75475			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.40697			101.38695			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.79572			100.77410			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.93511			99.91250			140,000,000	140,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.83020			100.80767			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.78421			100.76289			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.78317			100.76187			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.86641			100.84329			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	101.83918			101.81645			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000	100.09172			100.06877			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000	100.09024			100.06767			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.22034			101.19628			0	220,000,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	99.99977			99.97783			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00005			99.97878			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.54871			101.52388			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	39.21022		100.00000	39.11523			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.21006		100.00000	14.17563			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000	1.54617		100.00000	1.54243			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.43764			101.41648			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.58221						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.67853						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.20371			100.18198			0	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		100.22598			100.20222			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.25560			100.22916			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.19172			100.17109			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.10000		100.80717		8.11500	100.77509			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.25311			100.22689			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.29785			100.26756			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		36.86464		100.00000	40.72722			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.58548		100.00000	10.47916			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		101.36916		9.20000	101.29952			800,000,000	3,199,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.68000		113.63049		9.69000	113.54373			400,000,000	100,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.68000		106.08860		7.69500	106.05790			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.40500		100.64375		9.41500	100.55986			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.33789		100.00000	14.30616			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.00500		101.64633		10.01500	101.54294			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		170.73461		2.66000	170.67400			0	40,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.14797			101.12601			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.73492			100.71284			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.79169			100.76798			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		100.78833			100.76879			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.80197			101.77265			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.82678			100.80645			0	0.00
ASN008	On 06/03/2019	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
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.82327			100.80127			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.18663			101.15735			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.48265			101.46526			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		93.94000			93.93000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.22732			101.20997			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.28477			114.22410			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.73000		234.73066		2.73000	234.64690			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		114.10422			114.04302			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		99.51652			99.49244			192,000,000	192,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		112.52251			113.17091			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		114.20695			114.14741			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		99.75049			101.77024			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.74500		208.10113		2.74500	208.02679			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		100.73713			100.71703			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		100.73959			100.71864			0	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	100.34479			100.32365			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	100.29451			100.27247			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	100.17590			100.15224			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	100.01737			100.04292			0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	100.02100			99.99979			0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.51007			98.50861			0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.01611			100.01626			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	101.19805			101.17644			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.92622			100.90538			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	99.84489			99.82278			0	0.00
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	100.86876			100.85124			0	0.00
ASN073	On 20/07/2018	Spot Bond		0.00000	93.03258			93.03258			0	0.00
ASN074	On 02/07/2016	Spot Bond		0.00000	100.53662			100.51692			0	0.00
ASN077	On 23/07/2018	Spot Bond		0.00000	100.00000		100.00000	12.54809			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	38.72786		100.00000	38.64215			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	22.42010		100.00000	22.36579			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	22.51573		100.00000	22.46119			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	22.08539		100.00000	22.03189			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	30.98431		100.00000	30.90924			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	41.72224		100.00000	41.62116			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	17.23512		100.00000	17.19337			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN55U	On 29/12/2016	Spot Bond	100.00000		40.97675		100.00000	40.87749			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		59.26542		100.00000	59.12185			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.08999		100.00000	1.08564			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.96492			100.94454			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.72038			100.70071			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.01201			100.99119			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.18500		104.87373	9.20000		104.80707			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.81671			100.79565			0	90,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.11472			100.09621			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.03062			101.00926			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.40455			101.38284			300,000,000	300,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.69000		100.90608	9.70000		100.83913			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		104.58403	6.95500		104.55989			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		82.88288		100.00000	82.69663			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.84000		100.62043	9.85000		100.54699			400,000,000	100,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.84552			102.82345			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.91500		105.21884	8.93000		105.16428			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.95818		101.70253	10.95777		101.67258			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89083		101.02386	10.89356		100.99389			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.96747		101.04068	10.97021		101.01029			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.90302			100.87264			0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.04412		101.02247	11.04686		100.99177			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.86419		100.81353	11.86115		100.78757			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.92392			100.89287			0	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		100.92392			100.89287			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.92399			100.89294			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.20818		100.84328		11.20777	100.81291			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.13733		101.09909		11.13877	101.06815			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89083		101.02386		10.89356	100.99389			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		101.21655		11.06000	101.18630			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.28111		100.93747		10.27938	100.91053			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.64085			101.61297			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.88116			100.85236			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.88116			100.85236			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.04097		103.38660		8.05180	103.35284			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.69000		99.90866		11.70500	99.85208			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.61500		98.22496		11.63000	98.16646			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.79879			100.77180			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.77580		9.28000	100.75068			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.84539			100.81662			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.48500		97.99585		11.50000	97.93575			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.82076			100.79279			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.84129			100.81265			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.84129			100.81265			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.90330			99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.81090			100.78326			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.86101			100.83198			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	100.86101			100.83198			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.81254			100.78485			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.83215			100.80408			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.86111			100.83208			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.67340			100.65050			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.69724			100.67331			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.95818	101.94620		13.95777	101.90806			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26005	101.41093		15.25765	101.37238			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.15143	101.26137		14.14771	101.22603			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.10663			101.06927			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.10663			101.06927			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.10663			101.06927			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.14719			101.10851			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.96410			100.93144			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	37.39253		100.00000	37.32159			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.14948		100.00000	20.10066			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.33828		100.00000	18.29386			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.31993		100.00000	11.29251			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.31993		100.00000	11.29251			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.68634		100.00000	13.65318			0	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		11.85898		100.00000	11.83025			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.16733			100.14692			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.45198			100.43172			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.27791			100.25828			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.81777		100.00000	9.79399			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.81777		100.00000	9.79399			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		91.25000		100.00000	91.02244			0	0.00
BCP97U	On 23/10/2015	Spot Bond	100.00000		81.29176		100.00000	81.11111			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.92000		184.85057		1.92000	184.78869			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20000		161.31116		8.21000	161.07844			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000		161.68005		8.21000	161.44881			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500		98.72991		8.59500	98.63265			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	8.28500		99.68484		8.30000	99.62824			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		100.17949			100.15787			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.64944			100.62867			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.19699			100.17362			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.21044			100.18572			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.24772			100.21922			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		52.45703		100.00000	52.32995			0	0.00
BG32A1	On 30/10/2016	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
BG32A2	On 30/10/2016	Spot Bond			0.00000	100.01967			99.99980			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond			0.00000	100.02005			99.99978			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond			0.00000	100.02018			99.99977			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond			0.00000	100.02170			99.99968			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond			0.00000	100.02371			99.99954			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond			100.00000	32.84757	100.00000	32.76800				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond			100.00000	32.84757	100.00000	32.76800				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond			0.00000	100.97621			100.95427			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond			0.00000	100.99493			100.97258			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond			8.41500	103.85649	8.43000	103.81073				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond			0.00000	101.05107			101.02748			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond			0.00000	101.15068			101.12490			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond			100.00000	23.44687	100.00000	23.39007				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond			100.00000	23.44687	100.00000	23.39007				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond			0.00000	102.91994			102.89436			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond			11.24000	100.76185	11.25500	100.68221				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond			0.00000	99.86593			99.83917			0.00	0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond			11.13000	96.11343	11.14500	96.03395				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond			0.00000	103.68877			103.66781			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond			100.00000	77.67113	100.00000	77.51733				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond			0.00000	101.25734			101.23616			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond			0.00000	100.27989			100.25878			0.00	0	200,000,000.00
BID06	On 30/06/2019	Spot Bond			8.79500	100.93184	8.81000	100.85922				0.00	4,400,000,000	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		100.30276			100.28393			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.53323			98.55069			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.29976			101.28093			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.50289			101.48114			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.28716			101.26817			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.35085			101.33094			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.46657			101.44499			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.94791			101.91932			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.73885			102.69933			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.09852			100.02177			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.10128			100.02390			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		101.02713			101.00144			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		101.11201			101.08427			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		101.20505			101.17538			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.45174			98.43262			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.80985			97.79097			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		98.48877			98.50634			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.77116			99.75356			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.57812			99.56054			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.62978			99.61215			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.37909			99.36135			0	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		99.32607			99.30834			0.00	0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.90941			98.89882			0.00	0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		98.79832			98.78064			0.00	0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.36833			100.34953			0.00	0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		98.55219			98.53453			0.00	0	0.00
BTC056	On 19/10/2015	Spot Bond	0.00000		98.58675			98.56909			0.00	0	0.00
BTC057	On 19/01/2016	Spot Bond	0.00000		100.29975			100.28101			0.00	0	0.00
BTC058	On 14/10/2015	Spot Bond	0.00000		98.67274			98.65504			0.00	0	0.00
BTC059	On 23/10/2015	Spot Bond	0.00000		98.47300			98.45483			0.00	0	0.00
BTC060	On 25/01/2016	Spot Bond	0.00000		100.07492			100.05618			0.00	0	0.00
BTC061	On 03/11/2015	Spot Bond	0.00000		98.27442	100.00000	79.17570				0.00	18,400,000,000	18,400,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.76970	100.00000	38.67578				0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.68431			100.66184			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.71021			100.68691			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.89505			100.87358			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.58620			101.56401			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		19.22196	100.00000	19.17539				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.61500		108.59467	9.63000	108.54887				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.88701			103.86403			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.96500		104.29652	7.98000	104.26319				0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.68500		101.08201	12.70000	101.01152				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.11290			97.08286			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.98500		96.03044	13.00000	95.95693				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.06500		102.48297	9.08000	102.43373				0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL17	On 23/08/2019	Spot Bond	0.00000		98.77163			98.73952			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.98500		98.87435		13.00000	98.79550			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.11211			100.09306			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.09255			95.05874			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.64986			101.62871			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.64000		94.11737		10.65000	94.05600			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.73966			101.71572			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10500		114.47345		10.11500	114.38444			800,000,000	200,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.13500		110.05191		10.14500	109.96129			4,400,000,000	1,100,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.03000		111.03323		10.04000	110.94003			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.64662			101.61486			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.81500		104.20047		11.83000	104.15861			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.91334			100.88366			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		104.00066			103.97218			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33680		10.00000	111.30770			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.60038			100.57234			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.00158			100.97492			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.19023			100.16250			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		11.41478		100.00000	11.37875			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.65971		100.00000	19.61208			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		20.36289		100.00000	20.29932			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.45413			101.42945			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.73611			100.71117			0	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	100.76506			100.73916			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.79860			100.77161			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	102.67022			102.63230			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.64281			102.60528			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.78769			102.74809			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.87601			100.85265			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.22326			101.20308			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.80727		10.11000	100.78026			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.51277			100.49089			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	125.62791		2.76000	125.58287			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	125.64485		3.14000	125.59857			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.41830		8.25000	103.39558			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000	127.96776		2.70000	127.92224			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.86431		2.40000	124.82091			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	101.22802			101.19555			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.75000	102.16256		8.76500	102.12170			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.20618			100.18421			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.21289			100.19020			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.80000		102.21043		8.81500	102.16932			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.80000		102.21043		8.81500	102.16932			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.85000		101.00106		8.86500	100.95833			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.89714			100.87323			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.98790			100.96165			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.63239			101.61131			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		101.48046			101.45760			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.04276		9.35000	104.01649			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		104.04276		9.35000	104.01649			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		101.43654			101.41527			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.14362			101.12189			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.51380			101.49265			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.51380			101.49265			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.51380			101.49265			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.07129			101.04931			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.41500		104.01926		9.43000	103.94751			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.63419			100.61283			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		104.29157			104.26898			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.09397			101.07215			50,000,000	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
CLN273	On 20/06/2017	Spot Bond	0.00000	101.08887			101.06719			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	101.15073			101.12875			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	101.47055			101.44878			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	101.66771			101.64193			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	101.28760			101.26586			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.91937			101.89817			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.79362			100.77205			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.06300			102.04705			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	101.69398			101.67211			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.02568			101.00043			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.85325			100.82776			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.67397			102.65122			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.33700		10.00000	111.30800			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.62323			100.59786			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.84380			100.81858			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.65349			100.62801			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.95731			100.93185			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.62329			100.59791			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.03970			101.01488			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.73023			100.70523			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	102.00741			101.98337			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	143.78958			143.78958			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	143.27482			143.27482			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.87695			101.85187			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.94500	95.05863		10.95500	94.98401			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.46500	96.60927		11.47500	96.53234			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.69724			100.67331			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.95219			100.92649			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.83450			101.80999			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.15609			100.13376			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.97507			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.17754		8.80500	102.15362			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.83542			100.81276			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.15756			100.13502			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	100.88968			100.86560			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.95010			100.92446			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.91832			100.89386			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.27655			101.24282			0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	82.47410			82.41581			0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.00275			100.97611			0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.69724			100.67331			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	100.06836			100.04557			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.10282			101.07318			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.70137			100.67730			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.26867			101.23514			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.04467			101.01694			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.80203			100.78058			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.92095			100.89606			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.06773			100.04514			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.76186			101.74011			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.68072			100.65734			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.01290			100.04000			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.36757			101.34584			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	100.02207			100.00000			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.15517			100.13298			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.76016			100.73946			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.12500	106.19596		10.13500	106.10984			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.85006			100.82736			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	99.83752			99.81049			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.26500	108.39714		12.27500	108.30833			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	99.83097			99.80285			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.29500	101.92414		12.30500	101.83975			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	105.43235		10.02000	105.40434			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000		99.83097			99.80285			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.09393			100.07043			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.01251			100.98523			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.83682			100.81447			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.85478			100.83196			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.85493			100.83211			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.72776			100.70285			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.64000		104.57287		9.65000	104.50309			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.87387			100.84544			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.92407			100.89910			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.98000		101.42374		10.98000	101.39428			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.94593		11.00000	103.91568			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.96014			100.93459			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.15893			100.13716			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.05500		104.20519		12.06500	104.11758			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.03122			101.00345			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.85466			100.83184			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.10184			100.02420			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.91295			100.88863			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		100.61574			100.59405			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.78617			100.76513			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.79362			100.77205			0	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		100.84064			100.81784			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.21824			101.19663			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.91366			100.88896			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.16808			101.13673			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.76657			101.74295			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.75596			101.73247			0	340,000,000.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.84064			100.81784			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.95010			100.92446			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.66500			100.64236			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.64765			100.62536			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		101.64634			101.61783			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.74132			100.72111			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		100.84586			100.82293			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.06804			100.05101			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.43589			100.40950			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.50011			100.47485			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.25394		7.01000	42.24610			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.47201			171.47201			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	8.58500		149.23876		8.59500	149.14281			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.20000		161.31116		8.21000	161.07844			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.20000		161.68005		8.21000	161.44881			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000		98.44920			98.43006			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		98.43594			98.41663			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.46291			100.43906			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.80102			100.77791			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.90766			100.88348			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.84854			100.82589			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.86021			100.83726			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.45334			100.42995			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.85108			100.82801			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.15609			100.13376			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.77376			100.75270			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.83379			100.81152			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.82850			100.80637			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.83373			100.81146			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.85108			100.82801			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.60041			101.57522			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.35852			100.33385			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.93000		106.17236		8.94500	106.13786			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74000		101.99969		8.75500	101.93855			2,460,000,000	1,044,700,000.00
COJ05	On 05/06/2023	Spot Bond	10.28000		112.03345		10.29000	111.94620			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.39000		102.68401		7.41500	102.65473			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.85000		107.73689		9.86000	107.66512			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.90500		103.01862		9.91500	102.93270			400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		10.27500	96.85275		10.28500	96.77609			0	0.00
COT02	On 03/04/2028	Spot Bond		10.93000	98.34004		10.94000	98.24614			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.93000	91.39887		10.94000	91.30912			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.37785			101.35595			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	99.94490			99.92643			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	11.10380		100.00000	11.07691			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.37934			101.35793			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.78706			100.76543			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	101.36363			101.34168			0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	103.15123			103.13178			0	0.00
CPL027	On 23/10/2015	Spot Bond		0.00000	101.94474			101.92510			0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	10.31741		100.00000	10.29241			0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	12.76359		100.00000	12.73267			0	0.00
CPV01	On 30/06/2029	Spot Bond		11.61500	97.69456		11.62500	97.61448			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	17.91915		100.00000	17.87575			0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	9.72102		100.00000	9.69747			0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	18.65155		100.00000	18.60637			0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.03067			100.06015			0	0.00
DENG44	On 29/09/2017	Spot Bond		7.94000	100.18844		7.95500	100.13831			710,000,000	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	101.37075			101.35085			0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	101.28804			101.26802			0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	101.11243			101.09281			0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	98.39573		100.00000	98.13333			0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	101.07929			101.05796			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.47492			100.45173			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.49975			103.47998			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		99.94077			99.92095			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.10075			101.07116			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.25090			100.21498			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.95531			100.92952			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		55.25599			55.20846			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.38000		99.48714		9.39000	99.41821			0	700,000,000.00
DV21	On 15/06/2016	Spot Bond	7.65000		107.96270		7.66500	107.92741			0	0.00
DV22	On 07/02/2020	Spot Bond	9.15000		100.91191		9.16500	100.83208			800,000,000	2,089,200,000.00
DV23	On 27/02/2023	Spot Bond	9.55500		106.59990		9.56500	106.51855			800,000,000	1,556,100,000.00
DV24	On 18/02/2024	Spot Bond	9.53500		105.24553		9.54500	105.16053			400,000,000	100,000,000.00
DV29	On 18/02/2029	Spot Bond	9.55500		108.63067		9.56500	108.52537			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.83903			100.81973			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.36489			101.34505			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.91380			100.89448			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.96050			100.94069			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.07588			100.05689			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.64851			100.62875			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.47388			101.45464			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.42388			100.40377			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.12145			100.10054			0	0.00
E170	On 01/08/2020	Spot Bond	8.26000		121.08661		8.27500	120.99120			4,933,770,000	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		96.06568			96.01348			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	2.38000		100.52571		2.38500	100.40582			0	0.00
EL28	On 02/05/2028	Spot Bond	2.15000		125.88184		2.15000	125.83892			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.15000		113.34515		2.15000	113.30651			0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		114.18196		2.07000	114.14329			0	0.00
EL31	On 02/06/2031	Spot Bond	2.33000		103.39784		2.33000	103.36206			0	0.00
EL36	On 31/01/2036	Spot Bond	2.36000		100.93490		2.36500	100.81762			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.69000		103.46416		9.70000	103.39788			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59000		108.93323		9.60000	108.86154			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.98000		102.77532		9.99000	102.69044			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19000		97.47343		10.20000	97.35210			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.33000		104.47357		10.34000	104.39927			0	4,254,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.08000		101.67427		10.09000	101.60968			400,000,000	100,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.51059			101.48972			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.39762			99.37624			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.98749			100.96665			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		99.87705			99.85640			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		99.88185			99.86201			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		99.88851			99.86974			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		103.09377			103.07419			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.34187			101.32110			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000		101.40671			101.38009			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.18456			99.10643			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.37906			99.35363			0	200,000,000.00
EQS07	On 09/04/2018	Spot Bond	10.26500		98.94246	10.28000		98.88165			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.57991			97.55471			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		99.12785			99.09944			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		101.61875			101.59655			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		101.71964			101.69606			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.57158			101.55170			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700	10.00000		111.30800			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.47178			101.45100			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.53217			101.51056			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.45969			101.43909			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.51003			101.48872			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.47757			101.45730			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.45738			101.43738			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.34412	6.25000		103.32652			400,000,000	72,500,000,000.00
ES18	On 20/04/2018	Spot Bond	8.10000		105.31419	8.11500		105.25467			55,442,623,000	27,002,904,500.00
ES23	On 25/01/2023	Spot Bond	8.79000		106.69412	8.80000		106.61293			20,758,940,800	7,796,648,700.00
ES26	On 02/04/2026	Spot Bond	9.03000		94.57805	9.04000		94.49127			40,802,213,200	16,414,272,600.00
ES33	On 15/09/2033	Spot Bond	9.67500		84.37104	9.68500		84.27673			71,147,420,200	54,211,216,400.00

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	9.74000	90.49802		9.75000	90.38945			0.00	36,442,863,600	66,983,490,100.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.49634			100.47290			0.00	1,050,000,000	1,050,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	98.64048			98.61569			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.42592			101.40389			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.26564			100.24389			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.72543			100.70362			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	101.52245			101.50043			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	101.38218			101.36217			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	101.14487			101.12505			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	102.18937			102.16982			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	101.43934			101.42135			0.00	0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000	100.97101			100.95119			0.00	0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000	100.90010			100.88077			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.24630		100.00000	10.22148			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	9.97285		100.00000	9.94869			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.95113			100.92974			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.03365			100.00923			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.06336			101.03950			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.13810			101.11260			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.58500	97.83309		9.60000	97.76628			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.94713			100.92798			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.94705			100.92791			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.09142			100.01634			0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.13024			103.10704			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		101.34855			101.32521			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.37099			101.34727			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.34000		100.12159	10.35000		100.05136			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.38917			101.36236			0	30,000,000.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.58655			100.55951			0	10,000,000.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.59537			100.56791			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.43500		105.66047	10.45000		105.58796			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		102.10674			102.08205			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		136.51959	2.00000		136.47349			0	10,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.05000		282.53369	2.05000		282.43804			0	195,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.21500		115.67619	2.24500		115.33862			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.98000		156.83483	2.98000		156.77781			0	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond	3.24000		194.51221	3.24000		194.44015			0	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.21000		105.78874	7.23500		105.76466			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.58600		67.13938	7.58600		67.13938			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.39800		42.71225	9.39800		42.71225			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.35092	9.64000		41.35092			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.61696			101.58791			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.01330			100.98640			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.87607			100.85270			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.96266			100.93706			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000		98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000		100.00000			0	0.00

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	100.93969			100.91432			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	100.89489			100.87068			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.14179			101.11364			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	100.92407			100.89910			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	100.98341			100.95688			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	101.21462			101.18205			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	101.17842			101.14680			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		23.00685		100.09221	22.95107			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		100.83751			100.81479			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		108.24267			109.12460			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		101.12906			101.09915			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		101.49338			101.45566			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		100.94144			100.91639			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		100.95203			100.92671			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.86862			100.84545			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.87716			100.85342			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		101.15255			101.12160			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.86151			100.83818			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.61486		13.22500	66.59131			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.81140			100.78936			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.81243			100.79038			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		101.21365			101.18156			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.85003			100.82699			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.44500		104.13978		3.47500	103.83572			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.88760			100.86357			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.88760			100.86357			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.69254			103.66767			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.69724			100.67331			0	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	98.90312			98.87954			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.83542			100.81276			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.81557			100.79344			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	102.25920			102.23179			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.95739			100.93156			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.73149			101.70919			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	102.23570			102.20859			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.10034			100.07523			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.10075			101.07116			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.86882			100.84529			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.12281			101.09306			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.80616			100.78428			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.87716			100.85342			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.87716			100.85342			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.90818			100.88777			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.59026			100.56870			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.62324			100.60054			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.62258			100.60254			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.33700		10.00000	111.30800			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.44228			100.42154			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.92720			100.90214			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.42321			100.40239			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.60384			100.58378			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.39947			100.37866			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond		0.00000	100.40060			100.37974			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.28447			100.26137			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.25622			100.23514			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.28447			100.26137			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.25508			100.23409			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.96166			101.93907			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.04339		8.75000	102.01939			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.74634			100.72400			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.43959		100.00000	10.41430			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.57028		100.00000	9.54710			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	95.85967			95.82730			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.99710		100.00000	11.96804			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.90845			100.88388			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	27.42108		100.00000	27.35465			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.88108			101.85913			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.13275		100.00000	10.10821			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	24.61316		100.00000	24.55354			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.88104			101.85910			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	24.58123		100.00000	24.52169			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.87640			101.85450			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.78110			101.76035			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	99.91437			101.93662			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	99.91968			101.81751			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.81000	130.11559		2.81000	130.06877			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC222	On 10/11/2016	Spot Bond	0.00000		101.66443			101.64391			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.64229			101.62205			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.64229			101.62205			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.60332			101.58053			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.01765			100.99711			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.87442			100.85381			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.77811			100.75180			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.92407			100.89910			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.73042			100.70888			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.29068			100.27026			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.93933			100.91433			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.17544			101.15177			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.01790			100.04332			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		126.11002		3.34000	126.06283			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.95621			100.93078			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.96571			100.94003			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		125.73943		3.39000	125.69221			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		125.88752		3.37000	125.84031			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.68500		130.50825		2.68500	130.46173			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.75500		141.44031		2.75500	141.38971			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.02615			100.04872			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.83375			100.81148			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.94992			100.92465			0	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		101.10595			101.07664			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.06592			101.03765			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.90115			100.87678			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.90011			100.87577			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.87694			100.85721			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.34043	100.00000		13.30811			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		59.22051	100.00000		59.07705			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		29.00053	100.00000		28.93028			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		41.14524	100.00000		41.01678			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.97412	100.00000		11.94512			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.75049			100.72651			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.23354			101.21340			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.37813			102.35758			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.01272			99.99172			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.69805			98.67638			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.86239			98.84008			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.61527			101.59306			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.13800		105.71598	2.14300		105.53108			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.48000		113.18393	2.48500		113.04557			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.17201			100.15111			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.22303	10.38000		100.19512			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.22303	10.38000		100.19512			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.02521			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
FRS108	On 31/01/2038	Spot Bond	2.62000		110.45949		2.62500	110.32449			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.68000		209.97087		2.68000	209.89622			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.59000		111.03664		2.59500	110.90093			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.71000		209.10537		2.71000	209.03085			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.05296			100.02647			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.30000		114.83456		2.33000	114.49943			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.68000		109.31593		2.68500	109.18235			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		52.69100			53.23800			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.57247			101.55449			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.78500		107.34865		2.79000	107.21751			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.83000		205.68671		2.83000	205.61277			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.88000		204.28250		2.88000	204.20878			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.23000		101.14123		2.26000	100.84608			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.91000		203.44562		2.91000	203.37204			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.06000		102.39453		3.06500	102.26952			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.02000		156.17311		3.02000	156.11615			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.51000		94.87028		3.51500	94.75461			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.01000		156.33823		3.01000	156.28126			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.50904			101.49041			20,000,000,000	10,000,000,000.00
FRS131	On 31/03/2028	Spot Bond	3.07000		155.28519		3.07000	155.22728			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.42000		190.12570		3.42000	190.05651			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.67554			96.76789			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.44000		95.99547		3.44500	95.86406			0	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	3.41000		96.48268		3.41500	96.34965			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.22000		99.63903		3.22500	99.51744			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.88000		158.50342		2.88000	158.44622			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.19000		195.83425		3.19000	195.76194			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.17000		280.20804		2.17000	280.11227			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.06000		282.33900		2.06000	282.24337			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.78000		268.73334		2.78000	268.63709			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		132.76125		2.47000	132.71471			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.08725			100.01372			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		132.34527		2.00000	132.30058			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.22091			100.19761			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.50378			100.48135			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		99.91642			101.88889			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.46000		110.39236		2.46500	110.24295			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.71220		104.97509	31.63197			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		35.30654		101.07593	35.22019			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.62975		100.44759	28.56011			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.72432		100.76967	33.64207			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		118.51872		2.20000	118.47813			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	2.16000		116.22443		2.19000	115.88528			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.90800			98.90690			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.19000		115.92504		2.22000	115.58674			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		101.52597			101.50173			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.26000		352.83262		2.26000	352.71117			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.77904			101.75783			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.40727			101.38466			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	7.58000		103.43090		7.59500	103.39398			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.06500		104.00588		8.08000	103.95456			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.32500		108.24493		8.34000	108.18391			8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.93000		102.10431		8.94500	102.02743			0	775,700,000.00
FRX20	On 01/10/2020	Spot Bond	9.20000		101.05185		9.21000	100.98703			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.95500		91.66078		9.96500	91.58814			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.04000		105.71656		10.05000	105.62676			60,000,000	240,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.42000		97.12363		10.43000	97.03429			0	620,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.69000		93.14917		10.70000	93.05327			12,000,000,000	3,040,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.81500		94.38866		10.82500	94.29230			0	220,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.20000		81.89100		10.21000	81.79273			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.74388			100.72393			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.75446			100.73424			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.78087			100.75996			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.82316			100.80116			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.85486			100.83204			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.99209			100.96572			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.40298			101.38302			0	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	101.27295			101.25268			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.45600			101.43529			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.51489			101.49335			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.56396			101.54173			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.77977			101.75449			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	60.96949		100.00000	60.82179			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.22898		100.00000	10.20420			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.71614		100.00000	1.71198			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28792		100.00000	0.28722			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.59183		100.00000	1.58798			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.26707		100.00000	0.26642			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.38049			100.35871			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.41500	102.95798		9.43000	102.90899			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	102.07859			102.05772			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
GH31A2	On 25/02/2042	Spot Bond		0.00000	101.37121			101.34981			0	0.00
GH31A3	On 25/02/2042	Spot Bond		0.00000	101.38938			101.36770			0	0.00
GH31B	On 25/02/2042	Spot Bond		0.00000	101.50739			101.48389			0	0.00
GH31C	On 25/02/2042	Spot Bond		0.00000	101.65249			101.62676			0	0.00
GH31D	On 25/02/2042	Spot Bond		0.00000	101.74309			101.71597			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	101.43736			101.41962			0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.93416		100.00000	10.90767			0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	22.58110		100.00000	22.52640			0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.41571		100.00000	12.38564			0	0.00
GRB04U	On 15/05/2020	Spot Bond		100.00000	10.21462		100.00000	10.18273			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	100.08128			100.06094			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.08434			100.06324			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.08814			100.06609			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.09340			100.07004			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	101.95240			101.93296			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.30904			100.28748			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.59540			101.57552			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.03661			101.01526			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.56102			101.53845			0	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	100.75476			100.73340			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	101.10523			101.08301			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	102.14835			102.07438			0	560,000,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	11.48017		100.00000	11.45235			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.95187			100.93049			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.94050			99.92055			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.93976			99.91956			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000	101.50834			101.49060			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000	100.67158			100.65342			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	9.06666		100.00000	9.02635			0	0.00
HM1B9U	On 19/07/2048	Spot Bond	100.00000	9.06666		100.00000	9.02635			0	0.00
HM1C4U	On 19/07/2048	Spot Bond	100.00000	9.61803		100.00000	9.57527			0	0.00
HM1C5U	On 19/07/2048	Spot Bond	100.00000	9.61803		100.00000	9.57527			0	0.00
HM1D4U	On 19/07/2048	Spot Bond	100.00000	10.36704		100.00000	10.32145			0	0.00
HM1D5U	On 19/07/2048	Spot Bond	100.00000	10.32695		100.00000	10.28104			0	0.00
HM1E4U	On 19/07/2048	Spot Bond	100.00000	11.19339		100.00000	11.14362			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
HMS1D2	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
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		100.27769			100.25508			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.36286			100.33792			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.79317			101.77078			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.29500		105.31027		9.31000	105.26251			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.76017			101.73516			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.65231			101.62883			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.50500		104.98616		8.52000	104.90008			3,380,000,000	1,712,500,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		284.68576		1.94000	284.59024			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.92000		291.76319		1.92000	291.66544			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.67500		96.33687		9.68500	96.22806			3,020,000,000	1,915,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.71500		95.93143		9.72500	95.82168			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.32681		100.00000	35.24123			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		85.16499		100.00000	84.96966			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.95519		100.00000	38.86081			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		39.02048		100.00000	38.92595			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
I2025	On 31/01/2025	Spot Bond	1.55000		122.50328		1.58000	122.14593			44,929,000,000	37,999,403,700.00
I2033	On 28/02/2033	Spot Bond	1.86500		101.38702		1.86500	101.35324			0	45,000,000,000.00
I2038	On 31/01/2038	Spot Bond	1.86000		126.25358		1.86500	126.09912			84,636,000,000	31,107,256,800.00

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	124.39837		2.01000	124.35639			0.00	14,216,000,000	87,169,996,500.00
I2050	On 31/12/2050	Spot Bond		1.95000	134.47907		1.95500	134.27103			0.00	41,497,000,000	49,604,790,900.00
IBL21	On 15/03/2016	Spot Bond		8.35000	104.24038		8.36500	104.20813			0.00	0	620,000,000.00
IBL22	On 15/03/2018	Spot Bond		8.16500	107.96248		8.18000	107.90320			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		8.17000	103.81501		8.18500	103.77719			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	99.94075			99.92093			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.52500	132.74689		1.52500	132.70378			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.07000	135.95227		2.07000	135.90609			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.13170			101.11111			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.28500	103.98345		8.30000	103.92477			0.00	0	250,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.55637			101.53581			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.56740			101.54763			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.33700		10.00000	111.30800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.91500	98.23181		8.93000	98.16599			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.35000	92.79553		9.36500	92.72132			0.00	0	2,347,300,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.83834			100.81837			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.89500	98.74789		8.91000	98.69017			0.00	800,000,000	200,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.40000	98.77454		9.41500	98.69109			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	99.92793			99.90929			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.08069			99.06096			0.00	600,000,000	300,000,000.00
IBL54	On 31/07/2016	Spot Bond		7.79500	99.48528		7.81000	99.45013			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.69500	98.48387		8.71000	98.42219			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	99.99977			99.97877			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.52396			101.50460			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
IBL58	On 13/02/2017	Spot Bond		7.93500	104.77900		7.95000	104.73502			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.65500	105.82866		8.67000	105.75841			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.75500	107.49012		9.76500	107.40367			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.59783			100.57738			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.13884			100.11849			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	99.94530			99.92658			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.03801			100.01900			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.03875			100.01933			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.99424			100.97326			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.80000	130.19254		2.80000	130.14574			0	0.00
IBL68	On 29/06/2018	Spot Bond		0.00000	100.64002			100.61889			0	0.00
IBL69U	On 22/07/2018	Spot Bond	100.00000		15.57224		100.00000	15.50377			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01072		100.00000	0.01070			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.20293			100.18290			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.15175			100.13079			0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.39000	97.99478		9.40000	97.93069			800,000,000	200,000,000.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.37372			101.35281			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.29123			101.26953			0	0.00
IDCG06	On 24/11/2024	Spot Bond		10.03000	98.87505		10.04000	98.79025			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.00000		5.00000	99.98636			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.39951		5.00000	101.38582			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.50721		4.00000	101.49628			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.14269		4.00000	101.13176			0	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		60.27770	100.00000	60.13168		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		60.15670	100.00000	60.01097		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		60.15670	100.00000	60.01097		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.22304	9.20000	106.19694		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.75028		101.72627		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.17430	100.00000	8.15449		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.68029		99.65357		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		21.27895	100.00000	21.22740		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.12292	100.00000	23.79175		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.73271	100.00000	1.72939		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.19197	100.00000	9.16970		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		11.06999	100.00000	11.04317		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.10489	100.00000	11.07799		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.82543	100.00000	8.80590		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		40.73904	100.00000	40.64036		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		96.56085	100.00000	96.30607		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		95.05208	100.00000	94.80519		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.83662	100.00000	11.79754		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		81.28960	100.00000	99.20000		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		81.37160	100.00000	99.20000		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		81.36160	100.00000	99.20000		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		83.68211	100.00000	83.49491		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		93.58974	100.00000	93.35038		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		83.14351	100.00000	82.95455		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	
IN546U	On 10/11/2015	Spot Bond	100.00000		97.99757		100.00000	97.65848			0	0.00	
IN700U	On 18/08/2015	Spot Bond	100.00000		95.30026		100.00000	95.05208			0	0.00	
INA531	On 28/07/2015	Spot Bond	6.40000		99.94742		6.40000	99.96494			0	0.00	
INA533	On 11/08/2015	Spot Bond	6.45000		99.75321		6.45000	99.73563			0	0.00	
INA534	On 18/08/2015	Spot Bond	6.45000		99.63028		6.45000	99.61274			0	0.00	
INA538	On 08/09/2015	Spot Bond	6.60000		99.24627		6.60000	99.22846			0	0.00	
INA543	On 13/10/2015	Spot Bond	6.75000		98.59602		6.75000	98.57805			0	0.00	
INA544	On 20/10/2015	Spot Bond	6.75000		98.47034		6.75000	98.45241			0.00	19,300,000,000	11,600,000,000.00
INA545	On 27/10/2015	Spot Bond	6.75000		98.34498		100.00000	80.39648			0.00	9,800,000,000	9,800,000,000.00
ING115	On 31/03/2016	Spot Bond	10.95818		101.46695		10.95777	101.43707			0	0.00	
ING116	On 31/03/2016	Spot Bond	10.95818		100.94482		10.95777	100.91509			0	0.00	
ING132	On 22/12/2018	Spot Bond	0.00000		100.91703			100.89257			0	0.00	
ING138	On 22/03/2017	Spot Bond	0.00000		100.89952			100.87551			0	0.00	
ING153	On 03/04/2017	Spot Bond	6.50000		102.10155		6.50000	102.08371			0	0.00	
ING161	On 20/03/2017	Spot Bond	0.00000		100.91366			100.88896			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		100.91393			100.89299			0	0.00	
ING211	On 12/04/2016	Spot Bond	0.00000		100.31881			100.29911			0	0.00	
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000		100.87651			100.85277			0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000		104.97255			104.95001			0	0.00	
ING297	On 10/09/2015	Spot Bond	0.00000		99.25019			99.23190			0	0.00	
ING298	On 17/09/2015	Spot Bond	0.00000		99.11717			99.09878			0	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		83.33333		100.00000	83.14351			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.67887			100.66001			0	0.00
ING310	On 15/10/2015	Spot Bond	0.00000		100.21900			100.20085			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.52500			101.50411			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		102.27478			102.24612			0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.35696			100.33514			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.36181			100.33973			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.86000		102.50486		8.87500	102.45730			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.60364			100.58236			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.61830			100.59653			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.62809			100.60599			0	90,000,000.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.30452			100.28323			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.32103			100.29871			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.31108			100.28938			0	0.00
IPFC07	On 29/10/2015	Spot Bond	100.00000		69.40680		100.00000	100.00000			27,600,000,000	20,000,000,000.00
IPL10	On 20/05/2021	Spot Bond	9.74000		100.19531		9.75000	100.12628			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.83605			100.81557			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.85500		105.08211		8.87000	105.02805			200,000,000	1,470,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.50690			100.48531			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.43158			100.40923			0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.81684			100.79449			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.18049			102.15736			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		101.28111			101.25637			0	0.00	
IV017	On 31/01/2022	Spot Bond	2.75000		130.57809		2.75000	130.53132			0	0.00	
IV019	On 31/03/2028	Spot Bond	3.57000		152.83388		3.57000	152.77588			0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000		100.66852			100.64424			0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000		100.40424			100.37987			0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000		100.27787			100.20198			0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000		101.14702			101.12288			0	40,000,000.00	
IV026	On 27/09/2024	Spot Bond	0.00000		98.68969			98.66409			0	0.00	
IV030	On 31/01/2025	Spot Bond	3.55000		110.30122		3.58000	110.11897			0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.55000		110.30122		3.58000	110.11897			0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000		101.23331			101.20798			0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000		101.55254			101.52712			0	0.00	
IV057U	On 14/07/2018	Spot Bond	100.00000		9.46218	100.00000		9.42057			0	0.00	
IV08	On 30/04/2018	Spot Bond	10.45500		111.05761		10.47000	110.99000			0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000		101.78592			101.76156			0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.67000		145.86259		3.67000	145.80686			0	0.00	
IV531U	On 30/07/2015	Spot Bond	100.00000		99.72678	100.00000		100.00000			0	0.00	
IV533U	On 13/08/2015	Spot Bond	100.00000		96.56085	100.00000		96.30607			0	0.00	
IV534U	On 20/08/2015	Spot Bond	100.00000		94.80519	100.00000		94.55959			0	0.00	
IVA531	On 30/07/2015	Spot Bond	6.45000		99.98233		6.45000	99.49015			0	0.00	
IVA533	On 13/08/2015	Spot Bond	100.00000		96.56085	100.00000		96.30607			0.00	30,000,000,000	15,000,000,000.00
IVA534	On 20/08/2015	Spot Bond	6.45000		98.76089		6.45000	98.76089			0.00	30,000,000,000	30,000,000,000.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.75000		99.04752		6.75000	99.04752			0	0.00
IVA542	On 08/10/2015	Spot Bond	6.75000		98.66798		6.75000	98.66798			0	0.00
IVA543	On 15/10/2015	Spot Bond	6.75000		98.54212		6.75000	98.54212			0	0.00
IVA544	On 22/10/2015	Spot Bond	6.75000		98.41657		6.75000	98.41657			0	0.00
IVA545	On 29/10/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.15422			100.18340			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.48330			100.46266			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.39720			101.37731			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.55634			101.53332			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.24188			101.22078			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.35799			100.33619			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.36042			100.33848			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.36527			100.34307			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.34340			100.32242			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.20666			100.18466			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.03989			100.01993			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.87553			100.85379			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.56878			101.54808			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.25902			101.23908			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.24643			101.22669			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.58879			100.56648			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC029		On 24/04/2017	Spot Bond	0.00000	100.14541			100.12413			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.81290			100.79266			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.63977			100.61795			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.65653			100.63416			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.65652			100.63416			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	9.25500	100.48471		9.27000	100.41115			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	13.26051		100.00000	13.23133			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.46121		100.00000	11.43344			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	9.41000	99.90422		9.42000	99.83437			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.04051			100.02015			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	101.58995			101.56943			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.88878			100.86875			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	105.56274			105.54342			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.13971			100.11923			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	101.06303			101.04235			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.08000	101.99892		7.10500	101.97336			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	99.87138			99.84978			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	101.56115			101.53859			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	101.26213			101.23990			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	99.93625			99.91503			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	101.65117			101.63081			0.00	0	0.00
IVC053		On 11/02/2018	Spot Bond	0.00000	101.80580			101.78350			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond	0.00000	101.17557			101.15486			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
IVC055	On 26/03/2020	Spot Bond	0.00000	100.76335			100.74045			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000	100.03854			100.01926			0	100,000,000.00
IVC058	On 03/01/2018	Spot Bond	0.00000	100.58793			100.56565			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000	101.05107			101.03029			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000	100.65232			100.62940			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	99.99956			99.97494			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.02069			99.99993			320,000,000	160,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.18109			100.15848			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	60.82179	100.00000	60.67445				0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.12455			101.10215			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	101.15471			101.13289			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	101.01935			100.99649			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	101.15939			101.13648			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	80.04386	100.00000	79.86871				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	103.61645			103.59096			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	99.92561			99.90070			0	0.00
KW01	On 31/10/2027	Spot Bond	8.58000	140.19266	8.59000	140.06686				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.72545			100.70487			600,000,000	300,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.97365			100.95209			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	101.17737			101.15708			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.78783			100.76686			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.37086			100.35018			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.35000	99.15063	10.36500	99.07294				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	104.17064	9.71000	104.14336				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond	0.00000		99.99986			99.97972			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.88500		101.33579		8.90000	101.28443			0	3,410,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.01500		99.26017		9.03000	99.20195			2,800,000,000	720,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.02000		100.90081		10.03500	100.81653			0	585,400,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.14682			101.12268			0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.38808			101.35711			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.10000		102.28563		8.12500	102.25436			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.51237			101.47867			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.98987			101.95918			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.53449			101.51267			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.61526			101.59185			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.73250			101.70741			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.51037			101.49040			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.85822			100.83851			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.80786			99.79039			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		99.27163			99.25386			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.76767			98.75006			0	0.00
MAQ074	On 13/11/2015	Spot Bond	100.00000		77.65957		100.00000	77.49469			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.75680			102.73759			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.77725			102.75790			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.23160			100.21542			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.26231			100.24523			0	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		100.82076			100.79279			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.37086			99.35338			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		98.80856			98.79104			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.62641			100.60661			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.29377			101.27342			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.69226			100.67249			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.12966			101.11020			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.39652			101.37696			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.32472			100.30458			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		99.89351			99.87557			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		99.87077			99.85211			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		99.86779			99.84870			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.99581			100.97604			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.31761			100.29797			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.34724			100.32596			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		56.27965	100.00000	56.14331				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.94630	100.00000	27.87861				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.96995	100.00000	19.92158				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.04921	100.00000	20.00063				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.27644	100.00000	23.99090				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.15548	100.00000	25.09454				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.03794			100.01893			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.91500		102.96480	8.93000	102.89359				0	543,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.93500		102.48678	8.95000	102.41580				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.34496			102.32326			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.46095			100.43967			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.48341			100.46124			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.10000		103.26749	8.11500	103.22838				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.90500		101.90928	8.92000	101.84127				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.66500		102.31690	9.67500	102.24310				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.74915			100.72906			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.77559			100.75482			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.70000		102.99098	9.71500	102.91294				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000		103.30610	7.27500	103.28247				0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.02500		101.04534	9.04000	100.99614				0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.30661			100.28757			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.35295			100.33334			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		73.79897	100.00000	73.51404				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.90358			100.88228			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54000		105.94382	9.55000	105.87356				800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.61590			100.59186			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		37.08274	100.00000	36.99290				0	0.00
MQB02	On 31/05/2017	Spot Bond	8.72500		100.99543	8.74000	100.94695				0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.71500		102.97543	8.73000	102.92470				0	520,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.72556		100.89771	7.70670				0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.82377		100.61875	7.80470				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		100.96833			100.94862			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		101.03811			101.01703			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		101.05205			101.03069			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		101.20379			101.17945			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		101.33010			101.30328			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.72003	100.00000		11.69164			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.54763	100.00000		12.51723			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.85500		93.44786		9.86500	93.37492			0	1,010,900,000.00
NAM02	On 29/06/2020	Spot Bond	9.49000		101.22774		9.50000	101.16343			0	10,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.87500		99.21401		7.89000	99.17931			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.38000		99.63380		9.39500	99.54792			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.99000		105.09042		9.00000	105.02135			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.45500		105.11944		9.46500	105.03429			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.25061			102.23105			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.35000		100.62959		9.36000	100.55994			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.28412			101.26439			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.59000		100.30326		9.60000	100.23061			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.33165			102.31164			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.18000		99.95151	10.19000		99.86581			14,000,000,000	3,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.22025			100.14861			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.36000		100.06920		10.37000	99.97888			0	510,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.29806			101.27911			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.33000		101.22728		9.34500	101.14479			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.54251			100.52253			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.74000		101.06436		9.75000	100.98916			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.22051			100.20002			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.43000		101.22131		10.44000	101.12937			60,000,000	30,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.70150			100.68077			0	0.00
NBK21A	On 21/07/2027	Spot Bond	10.63000		100.28184		10.64000	100.18679			0	20,000,000.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.59894			101.57835			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.61974			101.59946			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.66345			101.64261			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.70628			101.68522			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.78347			101.76110			0	80,000,000.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.17340			100.15001			0	10,000,000.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.21492			101.19423			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.00000		104.35440		7.02500	104.33123			0	2,180,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.20734			101.18766			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.98500		112.54862		9.00000	112.46855			6,800,000,000	3,081,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.75500		38.89668		10.76500	38.85335			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.22274			100.19926			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.92000		104.17841		7.93500	104.14699			0	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	100.75632			100.73552			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	97.74558			97.72710			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.22035			101.19923			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	100.08775			100.01357			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.04064			100.02029			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	94.24851			94.22940			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.69075			101.66845			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.80994			100.78829			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.82054			100.80099			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.05517			101.03339			50,000,000	50,000,000.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.74171			100.72181			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.72351			100.70377			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.72299			100.70326			600,000,000	300,000,000.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.99985			99.98084			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.83542			100.81276			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.92500	108.02491		9.93500	107.93775			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.83020			100.80767			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.96000	106.89787		9.97000	106.80928			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.83542			100.81276			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.74969			100.72927			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.84734			100.82650			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.84377			100.82090			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.85421			100.83107			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.22622			101.20447			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.44708			100.42517			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.53030			100.50780			0	0.00
NED11	On 17/09/2015	Spot Bond	7.60000		104.22829	7.62500		104.20335			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.09966			100.02266			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.25500			100.22995			0	0.00
NED15	On 08/04/2024	Spot Bond	10.11500		104.36799	10.13000		104.52642			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.15565			99.13018			200,000,000	560,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.43267			102.40829			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.32991			100.30551			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.77902			100.75241			0	30,000,000.00
NED20	On 01/07/2025	Spot Bond	11.25000		101.07247	11.26500		100.98701			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.43639			100.41758			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.50115	9.44500		118.47143			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		101.54314			101.51770			0	20,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700	10.00000		111.30800			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.07000		173.03081	2.07000		172.97215			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.41000		113.75552	2.44000		113.42352			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.76262	3.45000		188.69744			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.80000		110.02016	2.83000		110.87356			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		143.48497	3.16000		143.43211			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.07000		155.28519	3.07000		155.22728			0	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	8.75000	102.55541		8.76500	102.47112			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.38000	106.02601		9.39500	105.94035			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.53062			101.51006			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.33687			101.31704			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.38464			101.36412			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.35601			101.33589			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	101.44001			101.41868			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.58000	107.25009		9.59500	107.14567			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.41328			101.39234			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.39419			101.37353			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	101.52197			101.49945			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.78000	106.06470		9.79500	105.97844			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.43237			101.41115			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.44192			101.42056			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	101.60400			101.58028			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.79465			101.76817			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.67841			101.65362			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.47055			101.44877			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.70500	112.08190		8.72000	112.01048			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.44000	117.54292		9.45000	117.45695			0	900,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.96500	177.64808		1.96500	177.58835			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.33000	115.74160		10.34000	115.63108			0	5,040,000,000
NTC12	On 25/08/2016	Spot Bond	0.00000	102.21442			102.19367			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.83636			100.81462			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	
NTC17	On 27/02/2017	Spot Bond		0.00000	101.16268			101.14134			0	0.00	
NTC18	On 27/02/2019	Spot Bond		0.00000	101.20145			101.17955			0	0.00	
NTC19	On 27/07/2020	Spot Bond		0.00000	100.08889			100.06614			0	0.00	
NYT101	On 28/05/2020	Spot Bond		0.00000	101.54337			101.51886			0	0.00	
NYT102	On 28/05/2020	Spot Bond		0.00000	101.92270			101.89142			0	0.00	
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.09347	100.00000	19.04723				0	0.00	
OCT1A1	On 18/10/2015	Spot Bond	100.00000		83.43621	100.00000	83.24871				0	0.00	
OML01	On 27/10/2015	Spot Bond		7.09000	102.70440		7.11500	102.67864			0.00	2,600,000,000	405,100,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.44275			101.41901			0	0.00	
OML03	On 27/11/2024	Spot Bond		9.90000	99.38446		9.91500	99.30729			0	0.00	
OML04	On 19/03/2025	Spot Bond		0.00000	101.14105			101.11753			0	10,000,000.00	
OML05	On 19/03/2025	Spot Bond		10.07000	102.40387		10.08000	102.34043			0	1,500,000,000.00	
OML06	On 19/03/2027	Spot Bond		10.63500	102.25855		10.64500	102.18343			0.00	3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.18000	102.65242		11.19000	102.56449			0.00	2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		51.20000	100.00000	40.86077				0	0.00	
PBET01	On 13/09/2015	Spot Bond		0.00000	100.50000			100.45000			0	0.00	
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.33700		10.00000	111.30800			0	0.00	
PMM16	On 02/09/2015	Spot Bond		0.00000	102.98897			102.96918			0	0.00	
PMM17	On 06/03/2016	Spot Bond		0.00000	101.05802			101.03754			0	0.00	
PMM18	On 04/11/2015	Spot Bond		0.00000	99.92115			99.90147			0	0.00	
PMM19	On 13/05/2016	Spot Bond		0.00000	101.57621			101.55512			0	0.00	
PPC001	On 28/03/2016	Spot Bond		0.00000	100.72284			100.70234			0	0.00	
PPC002	On 31/12/2018	Spot Bond		0.00000	100.07461			100.05264			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PPC003	On 31/10/2019	Spot Bond	0.00000		100.17636			100.15662			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.64000		101.78902		9.65000	101.71840			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.08238			100.01000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.08333			100.01071			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.08543			100.01231			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.09447			100.01914			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.09656			100.02072			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00008			99.97854			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.00000		44.26118		8.01000	44.20750			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10000		105.93560		6.12500	105.91465			0.00	95,200,000,000	38,327,000,000.00
R158P	On 15/09/2015	Spot Bond	6.75000		99.15649		6.76500	99.13641			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.85000		112.12533		6.86500	112.08792			0.00	97,306,456,900	91,112,149,800.00
R159P	On 15/09/2016	Spot Bond	6.68000		92.87439		6.69500	92.84261			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.18000		118.11174		8.19000	118.00438			0.00	82,554,732,800	28,492,056,200.00
R187P	On 21/12/2026	Spot Bond	7.92000		41.28216		7.93000	41.22819			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.84000		38.56307		7.85000	38.50902			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.56000		292.27185		1.56000	292.17680			0.00	21,969,600,000	15,504,221,100.00
R202	On 07/12/2033	Spot Bond	1.88000		234.74496		1.88000	234.66658			0.00	64,686,400,000	06,743,955,100.00
R2023	On 28/02/2023	Spot Bond	8.05500		101.50520		8.06500	101.42808			0.00	64,684,778,700	89,948,897,000.00
R203	On 15/09/2017	Spot Bond	7.16500		105.18409		7.18000	105.13444			0.00	43,641,789,600	48,874,085,600.00
R2030	On 31/01/2030	Spot Bond	8.58000		95.23951		8.59000	95.13814			0.00	81,773,142,700	60,123,350,300.00
R2032	On 31/03/2032	Spot Bond	8.66000		99.14857		8.67000	99.04057			0.00	64,713,463,800	65,273,040,100.00
R2035	On 28/02/2035	Spot Bond	8.75000		104.83808		8.76500	104.67317			0.00	08,500,000,000	96,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.79500	97.17294	8.80000	97.10300	0.00	21,539,466,900	42,493,519,100.00			
R204	On 21/12/2018	Spot Bond	7.48500	102.37925	7.50000	102.31405	0.00	83,220,445,200	45,074,445,600.00			
R2044	On 31/01/2044	Spot Bond	8.83000	99.17120	8.84000	99.04475	0.00	67,148,198,900	78,316,143,700.00			
R2048	On 28/02/2048	Spot Bond	8.83000	102.77285	8.83500	102.69591	0.00	66,427,602,600	16,730,398,000.00			
R207	On 15/01/2020	Spot Bond	7.70000	98.63905	7.71500	98.56367	0.00	33,333,039,700	51,248,698,400.00			
R208	On 31/03/2021	Spot Bond	7.84000	97.32443	7.85000	97.26027	0.00	94,849,668,700	45,978,264,400.00			
R209	On 31/03/2036	Spot Bond	8.72500	78.55800	8.73500	78.46205	0.00	49,835,230,800	30,245,333,000.00			
R210	On 31/03/2028	Spot Bond	1.67000	180.41128	1.67000	180.35207	0.00	00,888,000,000	37,751,351,200.00			
R211	On 31/01/2017	Spot Bond	0.82500	134.12281	0.82500	134.08183	0.00	48,781,166,400	40,147,638,200.00			
R212	On 31/01/2022	Spot Bond	1.50000	140.65084	1.50000	140.60526	0.00	11,203,668,200	37,328,650,700.00			
R213	On 28/02/2031	Spot Bond	8.60500	89.26572	8.61500	89.16871	0.00	18,862,692,100	12,488,891,300.00			
R214	On 28/02/2041	Spot Bond	8.75000	79.85325	8.76000	79.75228	0.00	68,900,297,300	65,107,106,900.00			
R228C	On 15/09/2015	Spot Bond	6.75000	99.15649	6.76500	99.13641	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.67000	95.98220	6.68500	95.95634	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.68000	92.87439	6.69500	92.84261	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.69000	97.44593	6.70500	97.42291	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.67000	94.32337	6.68500	94.29423	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.73000	91.20554	6.74500	91.17061	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.14000	87.57778	7.15500	87.53699	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.19000	84.46150	7.20500	84.41594	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.49000	80.85131	7.50500	80.80126	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.47000	77.98369	7.48500	77.92981	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.45000	75.23228	7.46500	75.17491	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
R336C	On 21/12/2019	Spot Bond	7.44000	72.56123		7.45500	72.50067			0	0.00
R337C	On 21/06/2020	Spot Bond	7.66000	69.23717		7.67500	69.17403			0	0.00
R338C	On 21/12/2020	Spot Bond	7.64000	66.75248		7.65500	66.68683			0	0.00
R339C	On 21/06/2021	Spot Bond	7.76000	63.86020		7.77000	63.81070			0	0.00
R340C	On 21/12/2021	Spot Bond	7.73000	61.58854		7.74000	61.53789			0	0.00
R341C	On 21/06/2022	Spot Bond	7.70000	59.41486		7.71000	59.36318			0	0.00
R342C	On 21/12/2022	Spot Bond	7.67000	57.33448		7.68000	57.28189			0	0.00
R343C	On 21/06/2023	Spot Bond	7.63000	55.38503		7.64000	55.33161			0	0.00
R344C	On 21/12/2023	Spot Bond	7.59000	53.52251		7.60000	53.46836			0	0.00
R345C	On 21/06/2024	Spot Bond	8.12000	49.27982		8.13000	49.22701			0	0.00
R346C	On 21/12/2024	Spot Bond	8.08000	47.52839		8.09000	47.47522			0	0.00
R347C	On 21/06/2025	Spot Bond	8.04000	45.85687		8.05000	45.80341			0	0.00
R348C	On 21/12/2025	Spot Bond	8.00000	44.26118		8.01000	44.20750			0	0.00
R349C	On 21/06/2026	Spot Bond	7.96000	42.73749		7.97000	42.68363			0	0.00
R350C	On 21/12/2026	Spot Bond	7.92000	41.28216		7.93000	41.22819			0	0.00
R351C	On 21/06/2027	Spot Bond	7.88000	39.89177		7.89000	39.83773			0	0.00
R352C	On 21/12/2027	Spot Bond	7.84000	38.56307		7.85000	38.50902			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.72650			101.70246			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.45737			102.43185			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.34715			101.32287			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.21003			101.18567			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	26.58254		100.00000	31.37698			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	21.33062		100.00000	21.27895			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	31.44485		100.00000	31.36868			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB4U	On 07/11/2015	Spot Bond	100.00000		99.95493	100.00000	99.68910				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		43.30876	100.00000	43.20384				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.84228	100.00000	17.79906				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.19678	100.00000	21.14212				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.45742	100.00000	8.43371				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.97221	100.00000	15.93102				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.81855	100.00000	12.78549				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.70915	100.00000	9.68411				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.05020		101.02858				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.97250		100.95222				20,000,000	10,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.37182		101.34976				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.44260		101.41943				0	10,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.28807		101.26805				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.51815		102.49863				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.72259		100.70240				0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		101.22704		101.20756				0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		101.27898		101.25868				0	0.00
RDFC25	On 27/07/2016	Spot Bond	0.00000		100.04528		100.02467				0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.55160		101.52917				0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.30911		101.28982				0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.19962		100.17814				0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.51491		101.48664				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.92746	100.00000	17.88403				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES02U	On 02/03/2019	Spot Bond	100.00000		12.57612		100.00000	12.54565			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.41947		100.00000	10.39422			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.62800		100.00000	9.60468			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.52003			101.49998			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.39045			102.36966			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		99.89691			101.84405			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.13202			101.11081			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.52885			100.50783			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.32565			101.30458			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.13711			101.11511			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.52769			100.50810			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.20401			100.18213			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		88.35649			88.30448			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.08482			83.04092			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		92.87746			92.80931			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		92.18627			92.11460			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.95625			100.92521			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.56816			83.52333			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.90040			97.84481			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.06990	12.35000	108.03413				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.55824	100.00000	16.51812				0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.05273			102.02838			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.37935	100.00000	6.36406				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.73208	100.00000	34.64794				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		80.00000	100.00000	63.84496				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.68294	100.00000	12.65222				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		46.86628	100.00000	46.75275				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		103.26798		103.22250				0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.35854		77.30041				0	0.00
RW21	On 21/04/2021	Spot Bond	9.21000		106.04690	9.22000	105.97614				800,000,000	965,100,000.00
RW23	On 10/12/2023	Spot Bond	9.57500		100.93462	9.58500	100.85230				800,000,000	200,000,000.00
RW28	On 10/12/2028	Spot Bond	9.86500		104.19088	9.87500	104.08863				0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.28739		97.24734				0	0.00
SBK12	On 24/11/2016	Spot Bond	8.05000		105.36714	8.06500	105.32566				0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.33700	10.00000	111.30800				0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.46445		101.44077				0	40,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.41500		102.06245	9.43000	102.00582				0	20,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.84075		100.81883				500,000,000	500,000,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.07428		102.05225				80,000,000	40,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.35401		101.33324				0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.55589		99.53132				0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.16224		100.13854				0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.54893		101.52214				0	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.02655		100.04889				0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.68258		101.65586				0	40,000,000.00
SBK23	On 28/05/2027	Spot Bond	11.65500		101.53449	11.66500	101.45714				0	2,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond	8.98500	101.17585	9.00000	101.11661	0.00	4,760,000,000	2,380,000,000.00			
SBN27	On 15/09/2015	Spot Bond	7.59000	105.73856	7.61500	105.71341	0.00	0	0.00			
SBN29	On 15/09/2015	Spot Bond	8.17000	105.66206	8.18500	105.63663	0.00	0	0.00			
SBN31	On 15/09/2015	Spot Bond	7.35000	105.77025	7.37500	105.74577	0.00	0	0.00			
SBN33	On 15/09/2017	Spot Bond	8.56500	102.47713	8.58000	102.42524	0.00	0	0.00			
SBN34	On 15/09/2015	Spot Bond	7.49500	105.75110	7.52000	105.72622	0.00	0	0.00			
SBN35	On 15/09/2015	Spot Bond	8.21000	105.65679	8.22500	105.63125	0.00	0	0.00			
SBN45	On 15/09/2017	Spot Bond	0.00000	100.93242		100.91144	0.00	0	0.00			
SBN51	On 03/10/2016	Spot Bond	0.00000	100.59178		100.56935	0.00	0	0.00			
SBS13	On 22/09/2017	Spot Bond	8.12500	104.64727	8.14000	104.59530	0.00	400,000,000	100,000,000.00			
SBS15	On 26/04/2016	Spot Bond	0.00000	100.43341		100.36144	0.00	0	6,400,000.00			
SBS16	On 22/09/2018	Spot Bond	0.00000	100.80096		100.77950	0.00	0	0.00			
SBS18	On 23/06/2018	Spot Bond	0.00000	101.94516		101.92394	0.00	0	0.00			
SBS19	On 23/06/2021	Spot Bond	9.60000	103.60331	9.61000	103.53179	0.00	0	0.00			
SBS20	On 15/05/2026	Spot Bond	10.08000	101.87820	10.09000	101.78618	0.00	0	0.00			
SBS21	On 15/05/2026	Spot Bond	0.00000	101.75782		101.73461	0.00	0	30,000,000.00			
SBS23	On 23/05/2017	Spot Bond	0.00000	101.54774		101.52664	0.00	0	0.00			
SBS24	On 24/05/2019	Spot Bond	0.00000	102.41981		102.39867	0.00	0	0.00			
SBS25	On 24/05/2019	Spot Bond	8.81500	101.79175	8.83000	101.72007	0.00	400,000,000	462,100,000.00			
SBS26U	On 28/02/2017	Spot Bond	100.00000	27.82823	100.00000	27.76596	0.00	0	0.00			
SBS27	On 20/02/2024	Spot Bond	9.59500	107.56853	9.60500	107.48204	0.00	0	2,570,000,000.00			
SBS28	On 23/04/2017	Spot Bond	0.00000	99.92265		99.90226	0.00	0	0.00			
SBS29	On 12/06/2019	Spot Bond	8.84500	100.64669	8.86000	100.57476	0.00	0	0.00			
SBS3	On 25/05/2026	Spot Bond	10.09000	89.19618	10.10000	89.11289	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
SBS30	On 12/06/2019	Spot Bond	0.00000		100.16882			100.14807			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.83000		100.97590		9.84000	100.88043			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.81861			100.79824			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.84138			100.82047			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.98000		104.36180		9.99000	104.27485			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.06037			100.04139			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.03898			100.01943			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.11000		95.93160		9.12500	95.85543			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.22000		93.28311		10.23000	93.20073			6,000,000,000	1,520,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.95500		91.10872		10.96500	91.01535			0	40,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.54000		97.37955		9.55000	97.30965			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.45000		104.25485		7.46500	104.22041			73,400,000	416,700,000.00
SBSI11	On 07/12/2023	Spot Bond	2.17000		280.20804		2.17000	280.11227			0	60,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.43500		132.92273		1.43500	132.87988			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.96266		100.00000	23.90461			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		100.38359			100.36354			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		36.63574		100.00000	36.54699			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	2.09500		131.64047		2.09500	131.59566			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.10155		6.50000	102.08371			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.21482			102.19344			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.08220			102.06031			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.66500		100.89861		8.68000	100.84923			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.74319			101.72054			90,000,000	90,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.55805			100.53661			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.75178			100.73130			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		39.11523		100.00000	39.02048			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.02741			101.00575			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.57158			100.95914			1,000,000,000	1,090,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		55.33218		100.00000	55.19814			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.99178		100.00000	42.88764			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		44.51261		100.00000	44.40478			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.50500		105.15444		9.52000	105.09954			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.21826			100.19523			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.48958			101.46658			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.66599			100.64404			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.69183			100.66907			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.74000		101.18757		9.75000	101.12285			0	7,300,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.65237			100.62992			0	0.00
SLI2	On 15/08/2016	Spot Bond	8.10000		105.92218		8.11500	105.88403			2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.13500		102.84922		9.15000	102.78503			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.56500		102.47713		8.58000	102.42524			7,540,000,000	3,770,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.46436			101.44317			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.45264			101.43269			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.85047			101.82961			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.41836			101.39747			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.45693			101.43549			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.47080			99.44898			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.26500		102.02713		8.28000	101.99148			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.43785			100.41746			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.28946			100.26775			360,000,000	180,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.43000		97.19616		9.44000	97.13552			600,000,000	462,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.33128			101.30865			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.77756			100.75425			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.09047			100.01564			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.41000		90.75274		9.42000	90.68988			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.41000		90.75274		9.42000	90.68988			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.12000		93.58418		9.13500	93.50980			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.93351			100.91099			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.04500		103.47167		8.06000	103.42060			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.30000		114.83456		2.33000	114.49943			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.79500		98.57172		8.81000	98.50594			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.51992		8.50000	101.49672			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.22000		102.98473		10.23000	102.88943			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.16569			101.14550			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	10.47500		76.48091		10.48500	76.39891			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.18716			100.16475			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.27425			100.25357			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.78767			100.76481			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.30928			100.28625			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.78821			100.76217			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.42830			101.40603			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		100.94819			100.92548			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		101.30846			101.28582			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.52797			99.50982			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		98.46916			98.48676			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.75192			99.73420			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.68286			99.66524			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.69871			99.68098			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.69956			99.68189			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.68098			99.66326			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.62781			99.61009			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.50316			99.48541			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		99.30432			99.28648			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		99.27277			99.25503			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		99.17225			99.15463			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1252	On 20/10/2015	Spot Bond	0.00000		98.55733			98.53952			0	0.00
SY1253	On 19/08/2015	Spot Bond	0.00000		99.66719			99.64967			0	0.00
SY1254	On 27/10/2015	Spot Bond	0.00000		98.39836	100.00000	80.39648				77,600,000,000	51,900,000,000.00
SY1255	On 28/10/2015	Spot Bond	0.00000		98.37929	100.00000	100.00000				6,900,000,000	6,900,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.56000		105.09778	6.58500	105.07469				0	0.00
SZ25	On 30/09/2025	Spot Bond	8.83000		104.10381	8.84000	104.01253				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		101.44729		101.42598				0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		101.53218		101.51003				0	0.00
T12A12	On 21/02/2048	Spot Bond	9.35000		100.76994	9.36500	100.69977				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		64.10553	100.00000	63.95022				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.18441		100.16443				0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		99.94530		99.92695				0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.73913		100.71848				0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.72273		100.70333				0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.75979		100.73943				0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.36097						0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		89.84434	100.00000	89.71488				0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.05776		100.03850				0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.05816		100.03876				0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.49118		100.47009				0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.50394		100.48234				0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
TFS84	On 28/07/2016	Spot Bond	7.75000		100.96007	7.76500	100.92501				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.19201			100.17136			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.19785			100.17667			800,000,000	200,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.27170		7.83000	100.25076			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.18879			100.16843			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.19610			100.17507			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.17334			100.15137			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.18879			100.16843			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.19610			100.17507			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.24882		7.16000	100.22966			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.21039			100.18808			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.20923			100.18701			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.23716			100.21239			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.23338			100.20896			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.34658			100.31184			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.33372			100.30015			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.18850			100.16817			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.19785			100.17667			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.30231		8.73000	100.27902			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.93411			99.91297			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.19610			100.17507			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.95500		98.35539		8.97000	98.29411			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.77589			99.75478			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.20347			100.18176			0	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	100.21098			100.18861			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.20777			100.18569			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.21417			100.19149			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.23658			100.21187			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.23541			100.21081			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.23318			100.20878			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.32657			100.29365			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.32771			100.29469			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.33228			100.29888			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	101.42801			101.40698			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	101.47621			101.45449			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.30000	103.61107		9.31500	103.53539			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	101.44729			101.42598			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	101.51477			101.49248			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.21000	101.53806		9.22500	101.46361			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	101.45474			101.43369			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	101.53218			101.51003			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.32000	100.34721		9.33500	100.27483			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	101.60148			101.57795			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	101.60148			101.57795			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	101.61927			101.59588			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000	101.61927			101.59588			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	101.75554			101.72976			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	101.75554			101.72976			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12C3	On 21/08/2019	Spot Bond			0.00000		101.77405			101.74843			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond			0.00000		101.77211			101.74653			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond			0.00000		102.37994			102.34500			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond			0.00000		102.37994			102.34500			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond			0.00000		102.58783			102.55332			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond			0.00000		102.39044			102.35597			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond			0.00000		100.20377			100.18203			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond			101.06155		5.95636		101.06155	5.94179			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		100.38934			100.36892			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond			0.00000		100.19931			100.17798			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond			0.00000		100.52576			100.50504			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond			0.00000		100.19931			100.17798			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond			0.00000		100.20228			100.18068			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond			0.00000		100.20377			100.18203			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond			0.00000		100.19752			100.17635			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond			0.00000		100.20228			100.18068			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond			0.00000		100.21863			100.19555			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond			0.00000		100.21863			100.19555			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		100.21863			100.19555			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.24239			100.21715			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.24832			100.22254			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.24090			100.21580			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.35913			100.32330			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.36648			100.32999			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.36354			100.32731			0	0.00
TL20	On 22/02/2020	Spot Bond	9.58000		89.75707		9.59500	89.68559			400,000,000	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.33700		10.00000	111.30800			0	0.00
TN17	On 14/11/2017	Spot Bond	8.26500		103.95361		8.28000	103.89958			56,000,000,000	15,500,000,000.00
TN20	On 17/09/2020	Spot Bond	9.58000		107.51814		9.59000	107.45006			31,800,000,000	12,188,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.50182		100.00000	1.49818			0	0.00
TN23	On 06/11/2023	Spot Bond	9.84000		107.83779		9.85000	107.75198			25,540,000,000	11,670,000,000.00
TN25	On 19/08/2025	Spot Bond	9.94000		101.48330		9.95000	101.39462			28,000,000,000	13,516,960,000.00
TN27	On 14/11/2027	Spot Bond	9.98000		94.30844		9.99000	94.21729			16,800,000,000	10,407,800,000.00
TN30	On 09/10/2030	Spot Bond	10.37500		104.15602		10.38500	104.05107			4,000,000,000	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.67000		103.98104		10.68000	103.86413			0	600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.00257			100.98233			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.28884			101.26765			437,836,800	440,563,200.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.58978			101.56881			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.62979			101.60829			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.63392			101.61236			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.83145			101.80728			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		102.24116			102.21156			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond			0.00000		101.63189			101.61036			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000		111.33700		10.00000	111.30800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000		100.48663			100.46585			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000		100.49677			100.47558			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000		100.05397			100.35788			0.00	1,000,000,000	1,000,000,000.00
TPDA05	On 10/04/2019	Spot Bond			0.00000		100.08888			100.06765			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		100.00000		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		100.00000		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		10.00000		100.00000	9.97421			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.90156			100.88088			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.95722			100.93531			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.56866		100.00000	8.54791			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		9.12881		100.00000	9.10670			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.98812			100.96553			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.46489		100.00000	9.44197			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.99430			100.97157			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.74498		100.00000	9.72137			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		101.16696			101.14039			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		13.16187		100.00000	13.12999			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		101.54719			101.51213			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.91486		100.00000	16.87388			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		12.54718		100.00000	11.88049			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		99.88926			99.87080			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
TSP173	On 20/08/2015	Spot Bond	0.00000	99.62643			99.60775			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	99.36291			99.34417			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	105.25010			105.21150			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	104.04391			104.00576			800,000,000	200,000,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000	98.30994			98.29117			800,000,000	200,000,000.00
TSP179	On 26/11/2015	Spot Bond	0.00000	97.81420			97.79568			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	97.50932			97.49046			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	96.79900			96.78060			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	96.56926			96.55101			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	96.23893			96.22031			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	95.92858			95.90973			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	95.57675			95.55752			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	95.30756			95.28833			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000	98.11269			98.09454			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000	94.54717			94.52811			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000	94.22548			94.20623			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000	93.88762			93.86815			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	96.98734			96.96930			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.38762		100.00000	15.35035			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	100.69732			100.67825			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.24750			100.22861			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000	99.88539			101.48616			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	0.00000		101.33301			101.31500			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		101.19774			101.17986			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		101.06410			101.04607			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		101.17089			101.15288			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		101.21271			101.19345			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.38019			100.36208			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000		100.32587			100.30777			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000		100.28617			100.26726			0	0.00
TWC108	On 16/10/2015	Spot Bond	0.00000		100.28967			100.27156			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000		100.27156			100.25346			0	0.00
TWC110	On 22/01/2016	Spot Bond	0.00000		100.07551			100.05662			0	0.00
TWC111	On 21/10/2015	Spot Bond	0.00000		100.12945			100.11096			0	0.00
TWC114	On 27/08/2015	Spot Bond	0.00000		100.05411	100.00000	95.93231				0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		101.17725			101.15730			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000		100.36039			100.34037			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		101.08350			101.06513			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000		100.32933			100.31103			0	0.00
UG21	On 02/03/2021	Spot Bond	9.24000		110.63673		9.25000	110.56495			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		7.56087		100.00000	7.54590			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.69709		100.00000	8.66993			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.38737		100.00000	7.37274			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.59787		100.00000	8.57103			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	101.60447			101.58466			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	91.25000	100.00000	91.02244				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	102.49687			102.47705			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.69186			100.67141			0	0.00
VKC10	On 02/02/2016	Spot Bond	100.00000	69.52616	100.00000	100.00000				8,500,000,000	8,500,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.77678			99.75615			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.77655			99.75590			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.63651			100.61553			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.65390			100.63238			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	99.78037			99.76006			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	101.10300			101.08118			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.10160	100.00000	7.08754				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.32816	100.00000	8.30217				0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.92810	100.00000	6.91438				0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.22895	100.00000	8.20326				0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00035	100.00000	0.00035				0	0.00
WS04	On 30/05/2016	Spot Bond	7.24000	106.25312	7.25500	106.22020				17,800,000,000	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.36500	241.43194	1.36500	241.35459				0	0.00
WSP2	On 28/05/2017	Spot Bond	7.66500	103.78131	7.68000	103.73454				5,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.04000	104.65395	8.05500	104.58197				0	0.00
WSP4	On 28/05/2020	Spot Bond	8.32500	104.18282	8.34000	104.10010				0	0.00
WSP5	On 28/05/2021	Spot Bond	8.54000	103.62128	8.55000	103.55196				6,200,000,000	3,060,000,000.00
Z020	On 19/10/2015	Spot Bond	5.98000	98.70627	6.00500	98.68491				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Z083	On 30/09/2019	Spot Bond	7.43000	73.79307		7.44500	73.73398			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	45.38458		100.00000	45.29847			0.00	0	0.00
Total for j-Bonds :										0.00	15,604,623,200	2273342213000.00
Grand Total:										0.00	15,604,733,560	2273345698931.00