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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/05/2015	Any day expiry		12.03290	12.03290		11.96480	11.96480		17.75	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		12.03690	12.03690		11.96880	11.96880		17.56	0	0.00
\$ / R	On 18/05/2015	Any day expiry		12.04280	12.04280		11.97470	11.97470		16.66	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	131.15930	0.13116	105.22870	0.10523	131.159	16.73	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	111.56600	0.11157	89.05530	0.08906	111.566	17.06	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		12.04680	12.04680		11.97870	11.97870		16.74	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		12.05880	12.05880		11.99060	11.99060		16.27	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	231.39280	0.23139	190.63640	0.19064	231.393	16.25	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	82.54730	0.08255	66.36840	0.06637	82.547	17.79	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		12.06080	12.06080		11.99260	11.99260		16.31	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.55790	0.00156	1.70010	0.00170	1.558	19.86	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.63670	0.00264	2.89260	0.00289	2.637	19.09	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	5.70810	0.00571	6.44520	0.00645	5.708	17.88	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	273.58740	0.27359	228.88050	0.22888	273.587	16.27	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	127.94150	0.12794	104.14300	0.10414	127.941	17.07	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.56830	0.00057	0.53730	0.00054	0.568	36.39	0	300.00
\$ / R	On 03/06/2015	Any day expiry		12.07480	12.07480		12.00650	12.00650		16.17	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	132.21750	0.13222	109.07840	0.10908	132.218	17.19	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 04/06/2015	Any day expiry		12.07680	12.07680	12.00850	12.00850		16.35	0.00	0	0.00
\$ / R	11.60	Put	Any day expiry	49.31200	0.04931		58.11400	0.05811	49.312	15.71	0.00	0	5,500.00
\$ / R	12.45	Call	Any day expiry	99.00240	0.09900		81.28880	0.08129	99.002	17.79	0.00	0	5,500.00
\$ / R		On 09/06/2015	Any day expiry		12.08680	12.08680	12.01840	12.01840		16.20	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.09280	12.09280	12.02440	12.02440		16.30	0.00	84,334	984,441.00
\$ / R	10.73	Put	Foreign Exchange Future	2.57400	0.00257		2.68670	0.00269	2.574	16.93	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	2.72750	0.00273		2.84550	0.00285	2.728	16.83	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	3.15390	0.00315		3.28690	0.00329	3.154	16.58	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	6.02290	0.00602		7.23400	0.00723	6.023	15.99	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	6.56630	0.00657		7.86700	0.00787	6.566	15.96	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	26.08640	0.02609		30.23350	0.03023	26.086	15.54	0.00	0	51,500.00
\$ / R	11.48	Call	Foreign Exchange Future	653.71160	0.65371		593.52970	0.59353	653.712	15.38	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	636.51950	0.63652		577.32010	0.57732	636.519	15.36	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	43.71950	0.04372		52.92010	0.05292	43.719	15.36	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	555.83460	0.55583		499.54890	0.49955	555.835	15.52	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	517.51960	0.51752		462.85250	0.46285	517.520	15.60	0.00	0	800.00
\$ / R	11.65	Put	Foreign Exchange Future	74.71960	0.07472		88.45250	0.08845	74.720	15.60	0.00	0	110.00
\$ / R	11.78	Put	Foreign Exchange Future	112.06290	0.11206		130.44460	0.13044	112.063	15.80	0.00	0	15,000.00
\$ / R	11.80	Put	Foreign Exchange Future	118.74690	0.11875		137.89170	0.13789	118.747	15.83	0.00	0	6,000.00
\$ / R	12.00	Put	Foreign Exchange Future	200.06000	0.20006		227.30460	0.22730	200.060	16.15	0.00	0	34,600.00
\$ / R	12.00	Call	Foreign Exchange Future	292.86000	0.29286		251.70460	0.25170	292.860	16.15	0.00	0	11,000.00
\$ / R	12.02	Put	Foreign Exchange Future	209.65380	0.20965		238.48700	0.23849	209.654	16.18	0.00	0	7,000.00
\$ / R	12.04	Call	Foreign Exchange Future	272.31390	0.27231		234.33530	0.23434	272.314	16.21	0.00	0	10,000.00
\$ / R	12.13	Call	Foreign Exchange Future	230.86600	0.23087		199.03260	0.19903	230.866	16.41	0.00	0	15,000.00
\$ / R	12.15	Call	Foreign Exchange Future	222.78250	0.22278		191.86360	0.19186	222.783	16.49	0.00	0	2,000.00
\$ / R	12.30	Call	Foreign Exchange Future	169.71610	0.16972		145.20030	0.14520	169.716	17.04	0.00	0	1,600.00
\$ / R	12.40	Call	Foreign Exchange Future	141.03630	0.14104		120.28220	0.12028	141.036	17.40	0.00	0	125.00
\$ / R	12.50	Call	Foreign Exchange Future	116.96440	0.11696		99.53990	0.09954	116.964	17.77	0.00	0	31,000.00
\$ / R	12.50	Put	Foreign Exchange Future	524.16440	0.52416		575.13990	0.57514	524.164	17.77	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	104.47170	0.10447		88.83850	0.08884	104.472	17.99	0.00	0	1,750.00
\$ / R	12.60	Call	Foreign Exchange Future	96.87650	0.09688		82.35220	0.08235	96.876	18.14	0.00	0	125.00
\$ / R	12.63	Call	Foreign Exchange Future	91.53910	0.09154		78.03790	0.07804	91.539	18.25	0.00	0	9,100.00
\$ / R	13.00	Put	Foreign Exchange Future	954.42230	0.95442		1,016.64560	1.01665	954.422	19.81	0.00	0	501.00
\$ / R	13.00	Call	Foreign Exchange Future	47.22230	0.04722		41.04560	0.04105	47.222	19.81	0.00	0	15,000.00
\$ / R	13.22	Call	Foreign Exchange Future	32.55830	0.03256		28.62820	0.02863	32.558	20.77	0.00	0	22,850.00
\$ / R	13.25	Call	Foreign Exchange Future	30.98840	0.03099		27.23620	0.02724	30.988	20.90	0.00	0	110.00
\$ / R	13.25	Put	Foreign Exchange Future	1,188.18840	1.18819		1,252.83620	1.25284	1,188.188	20.90	0.00	0	201.00
\$ / R	13.46	Call	Foreign Exchange Future	21.90630	0.02191		19.38990	0.01939	21.906	21.77	0.00	0	22,320.00
\$ / R	13.50	Call	Foreign Exchange Future	20.52820	0.02053		18.20880	0.01821	20.528	21.93	0.00	0	51,500.00
\$ / R		On 26/06/2015	Any day expiry		12.12120	12.12120	12.05230	12.05230		16.23	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	7.28580	0.00729		7.99740	0.00800	7.286	16.27	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	22.40270	0.02240		25.69450	0.02569	22.403	15.63	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	175.25770	0.17526		153.53480	0.15353	175.258	17.43	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	7.97320	0.00797		6.90200	0.00690	7.973	32.98	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.12930	12.12930	12.06030	12.06030		16.29	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.14140	12.14140	12.07230	12.07230		16.26	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	231.34170	0.23134		205.46990	0.20547	231.342	17.01	0.00	0	5,500.00
\$ / R		On 13/07/2015	Any day expiry		12.15560	12.15560	12.08640	12.08640		16.24	0.00	0	2,477.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry		12.18820	12.18820		12.11880	12.11880		16.36	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	20.17130	0.02017	21.30700	0.02131	20.171	15.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	45.71490	0.04571	50.64640	0.05065	45.715	15.30	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	214.16590	0.21417	193.65280	0.19365	214.166	17.96	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	24.61140	0.02461	23.19610	0.02320	24.611	31.44	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.24890	12.24890		12.17890	12.17890		16.41	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	33.02390	0.03302	35.37920	0.03538	33.024	15.70	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	64.60860	0.06461	70.78490	0.07078	64.609	15.15	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	234.60000	0.23460	216.24890	0.21625	234.600	18.57	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	39.01010	0.03901	35.14440	0.03514	39.010	30.73	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.25740	12.25740		12.18730	12.18730		16.36	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.27870	12.27870		12.20840	12.20840		16.48	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.28730	12.28730		12.21680	12.21680		16.45	0.00	17,982	176,093.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.92490	0.02692	28.92640	0.02893	26.925	16.11	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,716.13590	1.71614	1,647.75870	1.64776	1,716.136	16.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	54.33110	0.05433	58.05530	0.05806	54.331	15.20	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,343.42130	1.34342	1,276.77230	1.27677	1,343.421	15.15	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	56.12130	0.05612	59.97230	0.05997	56.121	15.15	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,195.04910	1.19505	1,131.48100	1.13148	1,195.049	15.04	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	82.49970	0.08250	89.75680	0.08976	82.500	15.05	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	98.09300	0.09809	106.38820	0.10639	98.093	15.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	143.02800	0.14303	154.11750	0.15412	143.028	15.05	0.00	10,000	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	153.05510	0.15306	164.73800	0.16474	153.055	15.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	856.33250	0.85633	798.45230	0.79845	856.333	15.05	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	169.03250	0.16903	181.65230	0.18165	169.033	15.05	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	174.61330	0.17461	188.70680	0.18871	174.613	15.05	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	236.83620	0.23684	259.49340	0.25949	236.836	15.28	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	613.18880	0.61319	570.07990	0.57008	613.189	15.75	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	325.88880	0.32589	353.27990	0.35328	325.889	15.75	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	573.12800	0.57313	531.88360	0.53188	573.128	15.94	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	549.30060	0.54930	509.20560	0.50921	549.301	16.05	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	504.34830	0.50435	467.11340	0.46711	504.348	16.29	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	403.12110	0.40312	373.60270	0.37360	403.121	17.03	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	259.14120	0.25914	240.61430	0.24061	259.141	18.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	257.20260	0.25720	238.83080	0.23883	257.203	18.71	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	251.49280	0.25149	233.57420	0.23357	251.493	18.80	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	202.25880	0.20226	188.34660	0.18835	202.259	19.71	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	135.38480	0.13538	126.85990	0.12686	135.385	21.49	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	112.90420	0.11290	106.30440	0.10630	112.904	22.38	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	96.45230	0.09645	91.26230	0.09126	96.452	23.20	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.31710	12.31710		12.24630	12.24630		16.40	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	46.35910	0.04636	50.13280	0.05013	46.359	15.54	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	82.41910	0.08242	89.12500	0.08912	82.419	15.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	129.11550	0.12912	139.53250	0.13953	129.115	15.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	252.47140	0.25247	235.82180	0.23582	252.471	19.21	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	158.74150	0.15874	149.23470	0.14923	158.741	21.31	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	54.85910	0.05486	51.94270	0.05194	54.859	29.86	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry		12.32140	12.32140		12.25050	12.25050		16.42	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry			12.38110		12.38110		12.30940	12.30940		16.59	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	59.91330		0.05991	63.32590	0.06333	59.913		15.55	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	95.93890		0.09594	105.47810	0.10548	95.939		14.83	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	269.50870		0.26951	253.97110	0.25397	269.509		19.85	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	73.56940		0.07357	70.17430	0.07017	73.569		29.23	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.44130		12.44130	12.36910	12.36910			16.63	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	70.11880		0.07012	73.21800	0.07322	70.119		15.45	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	108.65760		0.10866	115.69190	0.11569	108.658		14.79	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	281.37160		0.28137	265.90830	0.26591	281.372		20.42	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	79.13370		0.07913	72.88230	0.07288	79.134		28.99	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.46940		12.46940	12.39710	12.39710			16.57	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.47580		12.47580	12.40360	12.40360			16.70	6,645	85,184.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,617.09510		1.61710	1,548.05240	1.54805	1,617.095		15.16	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	91.29510		0.09130	94.45240	0.09445	91.295		15.16	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,572.82880		1.57283	1,503.92300	1.50392	1,572.829		15.07	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,399.07080		1.39907	1,333.69840	1.33370	1,399.071		14.72	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,241.14780		1.24115	1,180.48360	1.18048	1,241.148		14.73	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	223.67690		0.22368	237.30540	0.23731	223.677		14.88	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	269.28610		0.26929	284.37830	0.28438	269.286		14.98	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	286.91630		0.28692	302.55480	0.30255	286.916		15.01	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	324.31750		0.32432	348.77670	0.34878	324.318		15.08	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	371.73540		0.37174	398.33860	0.39834	371.735		15.35	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	774.70080		0.77470	732.25600	0.73226	774.701		15.76	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	476.19900		0.47620	449.51560	0.44952	476.199		18.04	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	451.33830		0.45134	426.23230	0.42623	451.338		18.30	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	428.17270		0.42817	404.56730	0.40457	428.173		18.57	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	378.81260		0.37881	358.49570	0.35850	378.813		19.21	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	367.72060		0.36772	348.16040	0.34816	367.721		19.37	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	245.79410		0.24579	233.88480	0.23388	245.794		21.57	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	203.27890		0.20328	194.34360	0.19434	203.279		22.73	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	193.58700		0.19359	188.87760	0.18888	193.587		23.05	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	191.46090		0.19146	188.38620	0.18839	191.461		23.13	5,000	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	182.16210		0.18216	181.45980	0.18146	182.162		26.74	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.49750		12.49750	12.42510	12.42510			16.65	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	78.25610		0.07826	81.36810	0.08137	78.256		15.34	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	118.94600		0.11895	123.68390	0.12368	118.946		14.74	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	287.48110		0.28748	273.51210	0.27351	287.481		20.93	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.54420		0.08154	78.11760	0.07812	81.544		28.60	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.61220		12.61220	12.53950	12.53950			16.74	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	240.99480		0.24099	251.95350	0.25195	240.995		14.65	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	269.40350		0.26940	264.30090	0.26430	269.403		24.03	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.67560		12.67560	12.60200	12.60200			16.89	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.68240		12.68240	12.60860	12.60860			16.88	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	134.45730		0.13446	136.42600	0.13643	134.457		14.86	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	316.36560		0.31637	330.10080	0.33010	316.366		14.78	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	327.59080		0.32759	341.58210	0.34158	327.591		14.82	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	374.81920		0.37482	389.84810	0.38985	374.819		14.97	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	447.55190		0.44755	0.00000	0.00000	447.552		15.25	786	786.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	413.83670		0.41384		0.00000	0.00000	413.837	20.74		786	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	376.75370		0.37675		360.94660	0.36095	376.754	21.36		0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	301.25740		0.30126		301.89270	0.30189	301.257	24.89		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	299.15830		0.29916		289.49760	0.28950	299.158	27.95		0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	57.69630		0.05770		55.73550	0.05574	57.696	27.95		0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.87440		12.87440		12.79920	12.79920		17.08		0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.88280		12.88280		12.80760	12.80760		17.19		0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.07890		13.07890		13.00690	13.00690		17.60		0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.08730		13.08730		13.01530	13.01530		17.59		0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.26680		13.26680		13.19760	13.19760		17.79		0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.27720		13.27720		13.20820	13.20820		17.88		0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09280		12.09280		12.02440	12.02440		16.30		182	673.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.28730		12.28730		12.21680	12.21680		16.45		88	158.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.47580		12.47580		12.40360	12.40360		16.70		0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.68240		12.68240		12.60860	12.60860		16.88		0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.39190		18.39190		18.34800	18.34800		15.22		1,114	27,685.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	26.24480		0.02624		23.89770	0.02390	26.245	16.57		0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	27.44530		0.02745		23.51520	0.02352	27.445	17.27		0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.67580		18.67580		18.63010	18.63010		14.83		0	1,231.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	339.17540		0.33918		345.74190	0.34574	339.175	14.19		0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	403.91050		0.40391		411.91240	0.41191	403.911	14.34		0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.95380		18.95380		18.90730	18.90730		14.94		25	244.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	356.09030		0.35609		361.53120	0.36153	356.090	13.77		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	490.28650		0.49029		474.20440	0.47420	490.287	17.13		0	16,500.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.26310		19.26310		19.21590	19.21590		15.16		0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10128		0.10128		0.10075	0.10075		12.54		0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10304		0.10304		0.10249	0.10249		14.44		0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10480		0.10480		0.10425	0.10425		15.52		0	0.00
€ / R	On 01/06/2015	Any day expiry			13.60590		13.60590		13.63490	13.63490		14.29		0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	29.81840		0.02982		29.71680	0.02972	29.818	17.14		0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.63340		13.63340		13.66280	13.66280		14.45		9,766	157,562.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	2.78480		0.00278		2.78150	0.00278	2.785	15.28		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	12.21840		0.01222		10.24310	0.01024	12.218	14.43		0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	142.23540		0.14224		122.50050	0.12250	142.235	14.24		0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	188.11930		0.18812		189.46010	0.18946	188.119	14.83		0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	83.45220		0.08345		82.86470	0.08286	83.452	16.08		0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	10.13360		0.01013		10.21810	0.01022	10.134	19.93		0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.87220		13.87220		13.90080	13.90080		14.58		7,545	23,192.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	78.14990		0.07815		69.79260	0.06979	78.150	13.74		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	110.62970		0.11063		99.97960	0.09998	110.630	13.63		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	979.07920		0.97908		995.40370	0.99540	979.079	13.56		0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	211.60590		0.21161		211.70280	0.21170	211.606	17.18		0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.10810		14.10810		14.13690	14.13690		14.92		0	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	184.38410		0.18438		169.30750	0.16931	184.384	13.44		0	6,666.00

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	13.90	Put	527.37950		0.52738	500.98100	0.50098		527.379	14.51	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	199.63740		0.19964	200.33580	0.20034		199.637	20.30	0.00	0	6,666.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.37510		14.37510	14.40450	14.40450			15.25	0.00	1,000	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.91890		14.91890	14.95700	14.95700			16.14	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 07/05/2015	Index Future			537.23100		537.23100	540.07300	540.07300				0.00	0	0.00
AL37	On 07/05/2015	Index Future			451.53100		451.53100	452.53700	452.53700				0.00	3	0.00
AL37	On 06/08/2015	Index Future			459.77100		459.77100	459.57400	459.57400				0.00	0	122.00
AL37	On 05/11/2015	Index Future			467.35800		467.35800	467.16200	467.16200				0.00	0	0.00
AL7T	On 07/05/2015	Index Future			532.26600		532.26600	534.30900	534.30900				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			543.01600		543.01600	542.61900	542.61900				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			551.97700		551.97700	551.57700	551.57700				0.00	0	0.00
ALBI	On 07/05/2015	Index Future			486.03400		486.03400	487.83500	487.83500				0.00	75	0.00
ALBI	On 06/08/2015	Index Future			495.93700		495.93700	495.42100	495.42100				0.00	0	510.00
ALBI	On 05/11/2015	Index Future			504.12100		504.12100	503.60100	503.60100				0.00	0	103.00
ALBI	On 04/02/2016	Index Future			512.85500		512.85500	512.32300	512.32300				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.55750		9.55750	9.62550	9.62550			12.17	0.00	1,500	14,367.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.36470		0.00036	0.27750	0.00028		0.365	14.89	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.64540		0.00165	1.23180	0.00123		1.645	14.05	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	10.96510		0.01097	8.41620	0.00842		10.965	12.78	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	432.27310		0.43227	493.35760	0.49336		432.273	12.51	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	176.33350		0.17633	220.46500	0.22047		176.333	12.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	108.77600		0.10878	137.75040	0.13775		108.776	12.51	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.66280		9.66280	9.73080	9.73080			13.49	0.00	200	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.76780		9.76780	9.83630	9.83630			14.18	0.00	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.88650		9.88650	9.95590	9.95590			13.94	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.94480		9.94480	10.04300	10.04300			13.37	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.09180		10.09180	10.19030	10.19030			13.19	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.16470		13.16470	13.17660	13.17660			14.53	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.42930		13.42930	13.44080	13.44080			15.38	0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.94220		1.94220	1.93370	1.93370			15.56	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.95940		1.95940	1.95100	1.95100			15.35	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.82850		1.82850	1.83230	1.83230			15.33	0.00	138	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.86300		1.86300	1.86680	1.86680			13.36	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.96281		125.96281	125.81205	125.81205				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
EL28	On 06/08/2015	Bond Future	127.66928		127.66928		127.80074	127.80074			0	0.00
EL28	On 05/11/2015	Bond Future	128.22556		128.22556		128.36043	128.36043			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 07/05/2015	Bond Future	9.73000		82.25612		9.67604	82.64817			180	0.00
ES33	On 06/08/2015	Bond Future	9.75323		84.06596		9.76971	83.94761			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.83796		81.65160		9.85487	81.53196			0	0.00
ES33	On 04/02/2016	Bond Future	9.91890		83.06765		9.93641	82.94555			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 07/05/2015	GOVI	482.64400		482.64400		484.37400	484.37400			73	0.00
GOVI	On 06/08/2015	GOVI	492.30900		492.30900		491.90700	491.90700			0	459.00
GOVI	On 05/11/2015	GOVI	500.43300		500.43300		500.02800	500.02800			0	27.00
GOVI	On 04/02/2016	GOVI	509.10200		509.10200		508.68800	508.68800			0	0.00
I2025	On 07/05/2015	Bond Future	121.80550		121.80550		121.58203	121.58203			16	0.00
I2025	On 06/08/2015	Bond Future	122.55612		122.55612		122.32997	122.32997			0	16.00
I2025	On 05/11/2015	Bond Future	124.56757		124.56757		124.33885	124.33885			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.23726		131.23726		131.22685	131.22685			2,217	0.00
I2038	On 06/08/2015	Bond Future	131.75003		131.75003		131.98045	131.98045			0	2,814.00
I2038	On 05/11/2015	Bond Future	133.91232		133.91232		134.14787	134.14787			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	132.36964		132.36964		132.35895	132.35895			5,889	0.00
I2046	On 06/08/2015	Bond Future	134.46103		134.46103		134.45119	134.45119			0	6,022.00
I2046	On 05/11/2015	Bond Future	135.26956		135.26956		135.26087	135.26087			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 07/05/2015	Bond Future	143.94466		143.94466		143.93287	143.93287			2,147	0.00
I2050	On 06/08/2015	Bond Future	144.74962		144.74962		144.73888	144.73888			0	3,395.00
I2050	On 05/11/2015	Bond Future	147.12536		147.12536		147.11563	147.11563			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 07/05/2015		Index Future	231.31000	231.31000		231.11500	231.11500			555	0.00
IGOV	On 06/08/2015		Index Future	234.96700	234.96700		234.72800	234.72800			0	1,080.00
IGOV	On 05/11/2015		Index Future	238.86300	238.86300		238.62200	238.62200			0	17.00
IGOV	On 04/02/2016		Index Future	243.02100	243.02100		242.77400	242.77400			0	0.00
ILBI	On 07/05/2015		Index Future	626.95500	626.95500		626.31100	626.31100			0	0.00
ILBI	On 06/08/2015		Index Future	637.04700	637.04700		636.39500	636.39500			0	159.00
ILBI	On 05/11/2015		Index Future	647.60400	647.60400		646.94300	646.94300			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.24000	93.76000		6.24000	93.76000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.27000	93.73000		6.27000	93.73000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.43000	93.57000		6.43000	93.57000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.97000	93.03000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.50000	92.50000		7.50000	92.50000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.62000	92.38000		7.62000	92.38000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12590	0.12590		0.12560	0.12560			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12500	0.12500		0.12510	0.12510			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12470	0.12470		0.12470	0.12470			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06020	0.06020		0.05980	0.05980			0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05760	0.05760		0.05710	0.05710			0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05620	0.05620		0.05570	0.05570			0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.96440	8.96440		9.02680	9.02680		11.35	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.02980	9.02980		9.09220	9.09220		12.03	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.09920	9.09920		9.16140	9.16140		13.03	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12740	1.12740		1.13630	1.13630			1,378	759.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12900	1.12900		1.13780	1.13780			0	24,550.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13080	1.13080		1.13970	1.13970			0	0.00
R186	On 07/05/2015		Bond Future	8.19000	121.17580		8.13078	121.66592		9.28	34,326	0.00
R186	On 06/08/2015		Bond Future	8.18619	118.37226		8.19728	118.28213		9.43	569	39,954.00
R186	On 06/08/2015	7.75	Call	858.59000	0.85859		844.70000	0.84470	858.590	9.25	0	1,000.00
R186	On 06/08/2015	8.45	Put	1,323.32000	1.32332		1,365.92000	1.36592	1,323.320	9.52	0	4,229.00
R186	On 06/08/2015	8.50	Put	1,190.47000	1.19047		1,230.44000	1.23044	1,190.470	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,068.61000	1.06861		1,106.01000	1.10601	1,068.610	9.56	0	4,229.00
R186	On 06/08/2015	8.90	Put	467.95000	0.46795		489.47000	0.48947	467.950	9.73	0	5,350.00
R186	On 05/11/2015		Bond Future	8.23933	120.30627		8.25072	120.21555		9.31	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.22	Put	3,231.04000		3.23104		3,284.76000	3.28476	3,231.040	9.30		0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,111.29000		3.11129		3,163.93000	3.16393	3,111.290	9.31		0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,740.04000		2.74004		2,789.04000	2.78904	2,740.040	9.36		0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,403.14000		2.40314		2,448.51000	2.44851	2,403.140	9.41		0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,081.81000		1.08181		1,108.84000	1.10884	1,081.810	9.65		0	2,600.00
R186	On 04/02/2016	Bond Future			8.28336		117.09290		8.29525	117.00005		9.41		0	5,512.00
R186	On 05/05/2016	Bond Future			8.32722		119.14335		8.34000	8.34000		9.41		0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R197	On 07/05/2015	Bond Future			293.39726		293.39726		292.75738	292.75738				183	0.00
R197	On 06/08/2015	Bond Future			291.97574		291.97574		291.32759	291.32759				0	1,046.00
R197	On 05/11/2015	Bond Future			296.76739		296.76739		296.11146	296.11146				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R202	On 07/05/2015	Bond Future			244.25200		244.25200		244.23315	244.23315				2,650	0.00
R202	On 06/08/2015	Bond Future			245.60468		245.60468		244.87627	244.87627				0	54,217.00
R202	On 05/11/2015	Bond Future			249.63528		249.63528		248.89712	248.89712				0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2023	On 07/05/2015	Bond Future			7.98000		100.20235		7.92080	100.53935		7.38		8,437	0.00
R2023	On 06/08/2015	Bond Future			7.97997		102.18200		7.99115	102.12001		7.18		94	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	97.02000		0.09702		103.19000	0.10319	97.020	7.56		0	911.00
R2023	On 05/11/2015	Bond Future			8.03928		99.92693		8.05082	99.86472		7.38		0	0.00
R2023	On 04/02/2016	Bond Future			8.09021		101.65945		8.10239	101.59570		7.08		0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R203	On 07/05/2015	Bond Future			7.18000		103.55434		7.13119	103.65954		2.55		4,793	0.00
R203	On 06/08/2015	Bond Future			7.21752		105.32408		7.23550	105.28927		2.37		0	15,754.00
R203	On 06/08/2015	Bond Future	7.84	Put	122.42000		0.12242		130.50000	0.13050	122.420	2.46		0	5,000.00
R203	On 05/11/2015	Bond Future			7.29348		102.87818		7.31361	102.84359		2.07		0	0.00
R203	On 04/02/2016	Bond Future			7.34368		104.66211		7.36751	104.62648		1.76		0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2030	On 07/05/2015	Bond Future			8.61000		97.17472		8.55080	97.64780				2,353	0.00
R2030	On 06/08/2015	Bond Future			8.61016		95.26224		8.62124	95.17482				3	8,573.00
R2030	On 05/11/2015	Bond Future			8.66491		96.81922		8.67624	96.73111				0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2032	On 07/05/2015	Bond Future			8.71000		96.90176		8.65075	97.40741				123	0.00
R2032	On 06/08/2015	Bond Future			8.70118		99.07538		8.71734	98.93887				4	1,585.00
R2032	On 05/11/2015	Bond Future			8.75724		96.53843		8.77380	96.40043				0	0.00
R2032	On 04/02/2016	Bond Future			8.80626		98.21279		8.82339	98.07186				0	0.00
R2032	On 31/03/2032	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
R2037	On 07/05/2015	Bond Future			8.80500		99.41801		8.75075	99.92953			898	0.00
R2037	On 06/08/2015	Bond Future			8.80068		97.39288		8.81683	97.24193			3	33,808.00
R2037	On 05/11/2015	Bond Future			8.85249		98.98483		8.86902	98.83208			0	0.00
R2037	On 04/02/2016	Bond Future			8.89905		96.44368		8.91609	96.28795			0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204	On 07/05/2015	Bond Future			7.43500		104.86877		7.38111	105.03876		3.61	7,586	0.00
R204	On 06/08/2015	Bond Future			7.46352		102.68962		7.47537	102.65464		3.60	660	11,920.00
R204	On 06/08/2015	Bond Future	8.41	Put	65.45000		0.06545		69.65000	0.06965	65.450	3.79	0	699.00
R204	On 05/11/2015	Bond Future			7.53227		104.36730		7.54491	104.33252		3.42	0	0.00
R204	On 04/02/2016	Bond Future			7.58087		102.13908		7.59492	102.10326		3.26	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2044	On 07/05/2015	Bond Future			8.86000		101.27930		8.80571	101.83862			8,972	0.00
R2044	On 06/08/2015	Bond Future			8.85246		99.22047		8.86856	99.05576			1	10,733.00
R2044	On 05/11/2015	Bond Future			8.90181		100.84233		8.91828	100.67558			0	0.00
R2044	On 04/02/2016	Bond Future			8.94622		98.20812		8.96318	98.03811			0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R2048	On 07/05/2015	Bond Future			8.83500		100.80750		8.78565	101.33166			10,228	0.00
R2048	On 06/08/2015	Bond Future			8.82705		103.09401		8.84307	102.92490			1	35,237.00
R2048	On 05/11/2015	Bond Future			8.87717		100.34760		8.89356	100.17640			0	0.00
R2048	On 04/02/2016	Bond Future			8.92285		102.08759		8.93974	101.91292			0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207	On 07/05/2015	Bond Future			7.65500		100.76030		7.59606	100.98665		4.76	5,136	0.00
R207	On 06/08/2015	Bond Future			7.67478		98.97457		7.68641	98.93204		4.76	0	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	588.38000		0.58838		577.50000	0.57750	588.380	4.70	0	70.00
R207	On 05/11/2015	Bond Future			7.73867		100.59188		7.75089	100.54938		4.56	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	812.27000		0.81227		799.78000	0.79978	812.270	4.50	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	908.93000		0.90893		895.27000	0.89527	908.930	4.51	0	19.00
R207	On 04/02/2016	Bond Future			7.78917		98.69363		7.80243	98.64994		4.44	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	784.08000		0.78408		772.25000	0.77225	784.080	4.34	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,071.10000		1.07110		1,056.08000	1.05608	1,071.100	4.39	0	19.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R208	On 07/05/2015	Bond Future			7.77500		95.99518		7.71588	96.26267		5.99	45,739	0.00
R208	On 06/08/2015	Bond Future			7.78139		97.82559		7.79272	97.77615		5.83	226	40,516.00
R208	On 06/08/2015	Bond Future	8.85	Put	77.72000		0.07772		82.72000	0.08272	77.720	6.15	0	198.00
R208	On 05/11/2015	Bond Future			7.84117		96.02367		7.85296	95.97413		5.82	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	626.79000		0.62679		642.90000	0.64290	626.790	6.05	0	2,200.00
R208	On 04/02/2016	Bond Future			7.88788		97.68870		7.90046	97.63789		5.51	0	0.00
R208	On 31/03/2021	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
R208/R204	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000	100.00000	100.00000			0	0.00
R209	On 07/05/2015	Bond Future	8.75000	76.91092	8.69566	77.33414	14.67	0.00			8,634	0.00
R209	On 06/08/2015	Bond Future	8.73844	78.67402	8.75447	78.54996	14.41	0.00			0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	175.35000	0.17535	187.96000	0.18796	175.350	15.08	0	2,914.00
R209	On 05/11/2015	Bond Future	8.78779	76.81118	8.80418	76.68563	14.99	0.00			0	0.00
R209	On 04/02/2016	Bond Future	8.83082	78.14328	8.84769	78.01525	14.64	0.00			0	0.00
R209	On 31/03/2036	Price Contribution	6.25000	6.25000	6.25000	6.25000		0.00			0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R210	On 07/05/2015	Bond Future	179.89759	179.89759	179.68513	179.68513		0.00			246	0.00
R210	On 06/08/2015	Bond Future	182.33606	182.33606	182.52516	182.52516		0.00			0	1,184.00
R210	On 05/11/2015	Bond Future	183.20904	183.20904	183.40301	183.40301		0.00			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R211	On 07/05/2015	Bond Future	132.35743	132.35743	132.28345	132.28345		0.00			1,120	0.00
R211	On 06/08/2015	Bond Future	132.81913	132.81913	132.74486	132.74486		0.00			0	1,120.00
R211	On 05/11/2015	Bond Future	134.99906	134.99906	134.92489	134.92489		0.00			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R212	On 07/05/2015	Bond Future	139.57918	139.57918	139.56882	139.56882		0.00			0	0.00
R212	On 06/08/2015	Bond Future	139.99594	139.99594	139.98638	139.98638		0.00			0	1,113.00
R212	On 05/11/2015	Bond Future	142.29362	142.29362	142.28535	142.28535		0.00			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R213	On 07/05/2015	Bond Future	8.65000	87.29993	8.59072	87.75580	12.59	0.00			13,429	0.00
R213	On 06/08/2015	Bond Future	8.64327	89.21906	8.65424	89.13555	12.33	0.00			100	18,917.00
R213	On 05/11/2015	Bond Future	8.69878	87.13197	8.70999	87.04775	12.80	0.00			0	0.00
R213	On 04/02/2016	Bond Future	8.74908	88.64274	8.76069	88.55666	12.47	0.00			0	0.00
R213	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R214	On 07/05/2015	Bond Future	8.78500	78.09221	8.73063	78.54056	15.45	0.00			740	0.00
R214	On 06/08/2015	Bond Future	8.77065	79.90662	8.78665	79.77537	15.17	0.00			102	20,867.00
R214	On 05/11/2015	Bond Future	8.81942	77.92062	8.83576	77.78787	15.76	0.00			0	0.00
R214	On 04/02/2016	Bond Future	8.86366	79.27166	8.88048	79.13628	15.41	0.00			0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000	100.00000	100.00000		0.00			0	0.00
R214/R209	On 28/02/2041	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
RAIN	On 12/06/2015	Foreign Exchange Future	21,499.19000	21,499.19000	21,455.84000	21,455.84000			0.00		0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.46030	4.46030	4.41520	4.41520			0.00	12.10	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.41580	4.41580	4.36890	4.36890			0.00	12.63	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61990	1.61990	1.61780	1.61780			0.00		0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57590	1.57590	1.57300	1.57300			0.00		0	0.00

Total for Derivatives : 0.00 316,980 4010599.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.78816	100.77021				0.00		0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000	99.98192	6.60000	100.00000			0.00		0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.00047	100.98014				0.00		0	0.00
AA05	On 22/03/2019	Spot Bond	8.84000	102.64594	8.85000	102.58938			0.00		0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.56635	100.54551				0.00		0	0.00
AA07	On 15/04/2021	Spot Bond	9.17500	102.10248	9.18500	102.03209			0.00		0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	107.92600	10.00000	107.89700			0.00		0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	99.74512	99.72410				0.00		0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	98.47283	98.45119				0.00		0	0.00
AB013	On 21/11/2018	Spot Bond	9.42500	96.47521	9.43500	96.42186			0.00		0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.24709	100.00000	9.22394			0.00		0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	99.76785	10.84000	99.73876			0.00		0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.67642	100.00000	10.65528			0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.63200	100.60963				0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.71500	103.03135	8.73000	102.98026			0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	109.03500	10.00000	109.00700			0.00		0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.02000	280.35369	2.05000	279.69620			0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.50588	101.48713				0.00		6,000,000,000	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.39522			101.37493			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.21384			101.19258			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.24416			101.22235			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.72985			98.71017			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.24194			100.22234			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.15745			100.13777			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.76000		174.92715		1.79000	174.59766			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.81401		2.76000	164.76807			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.44812		2.17000	175.40205			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.02820		1.82000	184.98142			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.11125		80.89942		8.12625	80.85162			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.11125		80.89942		8.12625	80.85162			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.13000			99.11000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.09178			101.07034			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.29000			98.27000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.35000			97.34000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.85000			96.84000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.44000			95.43000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.74000			95.73000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.69191			100.67196			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.59118			100.57097			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.36000			94.35000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN52	On 18/05/2016	Spot Bond			0.00000		93.65000			93.64000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000		93.37000			93.37000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000		93.11000			93.10000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000		100.91119			100.89116			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.89000		104.26998	6.89000		104.25075			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000		100.56919			100.54741			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000		91.38000			91.37000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000		91.18000			91.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.33000		112.07923	2.35000		111.85409			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond			2.18000		165.47027	2.17000		165.60782			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond			2.06000		224.97332	2.08000		224.28383			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond			0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond			0.00000		89.87000			89.87000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond			9.52000		91.92295	9.53000		91.84889			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond			0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond			0.00000		101.90000			101.91000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000		74.34000			72.85000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000		101.95300			101.93294			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000		97.45000			97.46000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000		106.42000			106.42000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond			9.63000		110.07761	9.63000		110.04916			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000		101.03000			101.04000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond			0.00000		100.00000	0.00000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.52500	110.83627	9.53500	110.73534			0.00	0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.88000	91.15968	8.89000	91.09565			0.00	0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	100.62000		101.53000			0.00	0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	100.93000		112.59000			0.00	0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN87	On 21/12/2026	Spot Bond	9.62000	110.14953	9.63000	110.04916			0.00	0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000	91.55000		91.55000			0.00	0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000	101.35945		101.33797			0.00	0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000	100.26219		100.24028			0.00	0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.26500	105.50715	8.28000	105.44555			0.00	0	1,411,600,000.00	
ABS11	On 09/04/2021	Spot Bond	8.88500	103.29953	8.89500	103.22906			0.00	0	500,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.97500	100.54574	8.98500	100.48232			0.00	120,000,000	3,731,100,000.00	
ABS7	On 11/09/2026	Spot Bond	9.72000	95.22311	9.73000	95.13369			0.00	0	1,660,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.51000	102.90831	7.51000	102.88770			0.00	400,000,000	200,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	1.83000	284.09284	1.86000	283.42642			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.17000	131.16398	1.20000	131.06710			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	1.84000	135.37704	1.84000	135.34266			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00628	100.00000	0.00627			0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	90.50061	100.00000	90.28253			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.05000	102.82762	11.05000	102.79764			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	
ACL029	On 20/08/2015	Spot Bond	0.00000		99.78982			99.76342			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.76829		100.00000	9.74462			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		99.78447			99.75740			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		99.70886			99.67239			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		58.22353		100.00000	58.08248			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		99.79517			99.76943			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.78964		11.00000	69.76969			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.26306		100.00000	37.17279			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.26703			101.24346			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.38628			101.36043			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.21383			101.19128			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.24978			101.22654			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.26559			101.24205			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		102.39614			102.37200			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		102.39614			102.37200			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		102.40959			102.38532			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		102.40959			102.38532			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.38267			102.35868			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.85757			95.83891			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.03904			101.01728			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
ACL095		On 20/12/2018	Spot Bond	0.00000	101.22825			101.20542			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.26394			101.24043			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.27825			101.25447			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.24952			101.22629			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.18509			101.16309			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.37500	103.74930		9.38500	103.68559			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.32374			100.30064			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.93764			100.91428			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	90.03065			90.01059			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	183.26830			182.35811			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	183.29508			182.38421			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.21375			101.19120			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.14904			102.12635			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.57991			101.55814			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.14788			102.12522			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.37360			102.34971			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.77230			102.74904			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.03500		10.00000	109.00700			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.48709			101.46390			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.22210			102.20193			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.21808			101.19545			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.11810			102.09706			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL156		On 20/03/2017	Spot Bond	0.00000	101.19241			101.17027			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.14203			101.12086			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.44727		10.23000	101.41977			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.11601			101.09533			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.19955			117.60424			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.50000	104.83168		9.51000	104.77135			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.18802			101.16596			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.44458		1.75000	117.41508			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.10160			101.08119			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.15867			101.13653			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.19433			101.17148			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.12301			101.10155			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.23984			101.21978			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.94633			100.92278			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.58459			102.56423			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.11017			101.08896			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.06952			102.04799			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.18719			101.16449			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.16277			101.14120			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.22373			101.20099			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.24241			101.21931			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.28667			101.26791			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.49895			101.48000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.24681			101.22363			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
ACL194		On 20/09/2022	Spot Bond	0.00000	101.24681			101.22363			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.30825			101.28321			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.16580			101.14352			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.31744			101.29291			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.92591			102.90324			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.30825			101.28321			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.99058			97.97120			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.27126			101.24761			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.25131			101.22737			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	133.86941			133.23014			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	135.77873			135.13025			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.09447			101.07356			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.08448			101.06375			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.85420			99.83582			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.11160			101.09035			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.19272			100.17121			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.15867			101.13653			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.09589			101.07496			0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.09447			101.07356			0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.20083			101.17853			0	0.00
ACL218		On 11/05/2020	Spot Bond	100.00000	1.54791		100.00000	100.00000			0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.48988			101.46664			0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.27649			100.25325			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.26870			100.24613			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.77285			101.74947			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		103.33501			103.31492			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		25.82300		100.00000	25.75833			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.62973		100.00000	14.59430			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.58871			101.56798			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.74838						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.85478						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.46309			100.44208			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.50763			100.48459			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.56692			100.54118			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.44114			100.42091			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.05000		99.11641		8.06500	99.08188			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.56434			100.53845			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.65421			100.62420			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.31859		100.00000	34.09335			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.02656		100.00000	8.96731			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.02000		99.92941		9.03000	99.87382			0	2,891,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.62000		111.65886		9.63000	111.57139			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000		104.60659		7.38000	104.58600			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.26000		104.12126		9.27000	104.03488			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.00895		100.00000	11.98238			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.98000		104.67407		9.99000	104.56879			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.43000		169.28661		2.42000	169.41879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000		101.43172			101.41013			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.29327			101.27448			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		93.83033	100.00000	93.58974				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.01363			100.99242			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.09005			101.06720			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.05468			101.03555			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		102.01309			101.98412			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.02338			101.00383			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.14203			101.12085			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.28399			101.25585			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.70604			101.68908			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		93.79000			93.58000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.45015			101.43323			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		111.48966			111.82791			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.31000	244.41977		2.33000	243.70367				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		111.11687			111.68380			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		112.23997			112.75867			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		99.78662			99.76423			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.06938			107.80665			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		110.33654			110.67466			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.02180			100.00000			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.32500		216.78388		2.34500	216.12294			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		101.22645			101.20671			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		101.00319			100.98310			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.59507			100.57472			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.55627			100.53500			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.46049			100.43755			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.32000			100.29709			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		110.86314			100.21608			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.26920			100.24666			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.15772		100.00000	36.07725			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.02396		100.00000	17.98029			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.12791		100.00000	18.08400			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.66014		100.00000	17.61736			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.16016		100.00000	31.05955			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		42.95443		100.00000	42.85037			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.74414		100.00000	17.70115			0	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		29.54650		100.00000	29.46420			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		41.30958		100.00000	41.19452			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.21829			101.19878			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.00876			100.98950			60,000,000,000	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.90103			100.88023			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.07000		103.16816	9.08000		103.11413			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.14446			101.12409			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.40834			100.38863			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.51455			101.49415			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.68120			101.66009			0	147,300,000.00
BAW19	On 05/12/2020	Spot Bond	9.45500		104.58341	9.46500		104.51422			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88000		103.05714	6.88000		103.03823			60,000,000	30,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.70455		100.00000	54.57058			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.70500		99.19535	9.71500		99.12115			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.33053			103.30888			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.86500		103.33908	8.88000		103.28238			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.88844		102.25794	10.90060		102.22173			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89106		101.44221	10.89380		101.41175			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91528		101.44285	10.91952		101.41184			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.25287			101.22328			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94504		101.43240	10.95110		101.40044			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84048		101.20731	11.86454		101.12096			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.28126			101.25099			0	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		101.28126			101.25099			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.28133			101.25106			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.13844		101.19065		11.15060	101.15415			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06001		101.51704		11.07051	101.48185			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89106		101.44221		10.89380	101.41175			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.01450		101.63312		11.02896	101.59392			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.22328		101.30088		10.23912	101.26119			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.21888			101.19011			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.19683			101.16796			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.19683			101.16796			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.35696		103.56992		8.43642	103.45726			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.64000		100.24328		11.65500	100.18383			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.16326			101.13520			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.56500		98.41260		11.58000	98.35137			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.11118			101.08500			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.06416		9.28000	101.03869			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.18005			101.15158			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.37000		100.85079		11.38000	100.79810			0.00	0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.14646			101.11881			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.17446			101.14612			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.17446			101.14612			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.13302			101.10570			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.19588			101.16764			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.19588			101.16764			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.13525			101.10788			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.15654			101.12927			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.19598			101.16774			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.94081			100.91874			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.97812			100.95455			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.88844	102.58955		13.90060	102.54512			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.20345	101.97083		15.21948	101.90607			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.10183	101.74286		14.11188	101.69466			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	101.53668			101.49950			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	101.53668			101.49950			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	101.53668			101.49950			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	101.59213			101.55358			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	101.34202			101.30960			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	32.12223		100.00000	32.06128			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.71748		100.00000	20.66674			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.85524		100.00000	18.80906			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.63904		100.00000	11.61053			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.65425		100.00000	11.62602			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.07215		100.00000	14.03768			0	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		12.19327		100.00000	12.16342			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.41570			100.39603			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.65177			100.63343			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.68967			100.67023			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.47609			100.45688			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.78328		100.00000	8.76200			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.78328		100.00000	8.76200			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		97.59358		100.00000	97.33333			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		93.83033		100.00000	93.58974			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.73000		182.91759		1.76000	182.68427			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.14000		159.61283		8.15000	159.37932			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.14000		159.96597		8.15000	159.73392			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.52500		97.38576		8.53500	97.28779			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	7.97000		98.72309		7.98000	98.67716			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.11963			101.10031			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.44122			100.42034			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.01623			100.99613			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.47803			100.45538			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.50630			100.48230			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.58505			100.55725			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.49958		100.00000	34.41508			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		100.25305			100.23186			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.25788			100.23628			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.25949			100.23776			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.27878			100.25543			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.30446			100.27896			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.74654	100.00000		33.66389			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.74654	100.00000		33.66389			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		101.22778			101.20668			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.25103			101.22952			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.36500		102.09629		8.38000	102.04824			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.32077			101.29802			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.44455			101.41960			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.13934	100.00000		24.08086			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.13934	100.00000		24.08086			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.90720			100.88262			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.12500		98.78881		11.13500	98.72486			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.18039			100.15458			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	11.01500		99.15757		11.02500	99.09300			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.01205			101.99110			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		70.75861	100.00000		70.62436			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.47732			101.45750			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.52885			100.50880			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
BID06	On 30/06/2019	Spot Bond	8.68000	103.81417		8.69000	103.75566			0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.88388			98.86644			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.49285			100.47444			0	0.00
BIDC47	On 07/08/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395			0	60,400,000,000
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.42925			101.41176			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.65299			101.63258			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.42261			101.40407			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.49290			101.47342			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.62066			101.59950			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.15258			102.12434			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.01570			102.97743			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.11396			101.09599			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	92.22749		100.00000	91.99920			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.33991			100.31568			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.34942			100.32451			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.92259			96.90347			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.29940			96.28052			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.79581			98.77728			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.89527			99.87782			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.84300			99.82555			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.47598			99.45852			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.77357			99.75615			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC032	On 28/05/2015	Spot Bond		0.00000	99.72089			99.70344			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	99.45827			99.44080			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.01883			99.00131			0	0.00
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.95048			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.03691			99.01940			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	98.87929			98.86178			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	98.77389			98.75637			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	98.67104			98.65355			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	98.66251			98.64514			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	99.89533			99.91277			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.89457			99.91214			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	39.86262		100.00000	39.76498			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.01059			100.98893			80,000,000	80,000,000.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.04791			101.02542			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.16535			101.14425			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.85745			99.83696			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	15.52867		100.00000	15.46799			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.56500	106.47020		9.58000	106.42211			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	104.74957			104.72448			2,000,000,000	1,000,000,000.00
CBL11	On 06/05/2016	Spot Bond		8.61500	101.92870		8.63000	101.89125			3,257,333,200	4,527,533,300.00
CBL12	On 06/09/2018	Spot Bond		12.57000	98.71290		12.58000	98.65425			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	97.28772			97.25781			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.87000	99.33552		12.88000	99.27310			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000	101.81565			101.79504			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.01500	105.32817		9.03000	105.27523			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.96451			98.93587			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.87000	96.51876		12.88000	96.45451			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.49498			100.47471			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	95.19340			95.16523			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	99.93678			99.83210			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.50500	92.50731		10.51500	92.44536			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.04500	118.59701		10.05500	118.50548			0	1,600,000,000.00
CCT02	On 12/06/2024	Spot Bond	10.04500	114.01209		10.05500	113.91907			0	3,240,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.97000	109.08445		9.98000	108.99071			0	291,800,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.00316			101.97216			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.76500	101.67312		11.78000	101.62927			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.34037			101.31145			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.74132			101.71435			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.03510		10.00000	109.00660			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.97301			100.94559			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.30859			101.28276			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.48687			100.45985			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	8.86403		100.00000	8.83606			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.87824			100.83430			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.73047			101.70657			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.02602			101.00189			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.06546			101.04037			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		101.11099			101.08481			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		99.71650			99.68098			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.71947			99.68432			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.70377			99.66667			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.21386			101.19131			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.67408			101.65468			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.63358	10.11000		103.60535			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.74693			100.72588			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.56392	2.76000		121.53000			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.48433	3.14000		121.44923			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.61662	8.25000		101.59431			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.54000		124.99271	2.54000		124.95873			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.93035	2.40000		120.89793			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.69329			101.66156			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45000		100.66419	8.45000		100.64143			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.47101			100.44941			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.48370			100.46175			0	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	8.50000	100.70287		8.50000	100.67997			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50000	100.70287		8.50000	100.67997			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55000	103.84848		8.55000	103.82460			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.24262			101.21952			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.36621			101.34075			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.03500		10.00000	109.00700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.03500		10.00000	109.00700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.96104			99.94161			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	101.70729			101.68577			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.96274		9.35000	101.93700			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.96274		9.35000	101.93700			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	101.80417			101.78364			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.47491			101.45398			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.89102			101.87060			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.89102			101.87060			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.89102			101.87060			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.39466			101.37349			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.30000	102.32838		9.31000	102.27095			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.98109			100.96051			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.40795			101.38169			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.45326			101.43181			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.44628			101.42497			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN274		On 20/06/2017	Spot Bond	0.00000	101.50865			101.48743			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.80236			101.62280			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.89914			101.87476			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.65970			101.63870			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.88646			101.86554			0	3,200,000,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.25490			102.23438			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.08213			101.06286			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.98099			100.96164			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.10874			101.08755			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.34505			100.32515			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.98096			101.95981			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.36340			101.33896			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.17287			101.14824			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.18454			103.16230			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.03500		10.00000	109.00700			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.90350			100.87896			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.16015			101.13579			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.96235			100.93770			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.32455			101.29988			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.92781			100.90327			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.06169			101.03728			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.04738			101.02272			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	141.88676			141.88676			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN302	On 20/12/2017	Spot Bond		0.00000	102.45768			102.43420			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	142.03440			142.03440			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	141.31589			141.31589			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	141.70176			141.70176			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	138.55906			138.55906			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	138.98551			138.98551			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	99.95160			99.92743			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.80000	93.57969		10.81000	93.50409			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.32000	95.00253		11.33000	94.92515			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.00134			100.97778			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.32531			101.29994			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	99.95270			99.92906			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.39388			100.37192			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.28753			100.26351			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.28137		8.80500	100.25790			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.16580			101.14352			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.33396			102.31136			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	135.12023			135.12023			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.23991			101.21619			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.32247			101.29715			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.27144			101.24779			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.75935			101.72635			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	83.27923			83.22386			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.38641			101.36056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	101.00134			100.97778			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	122.70491			122.70491			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	122.78588			122.78588			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.31312			100.29069			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.53123			101.50187			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.00710			100.98340			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.74861			101.71581			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.44359			101.41665			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.11315			101.09253			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.28263			101.25808			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.31016			100.28794			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.01997			99.99989			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.97831			100.95530			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.29929			100.27786			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.52548			101.50461			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	100.26542			100.24325			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.39149			100.36966			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.06306			101.04275			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.98000	104.79374		9.99000	104.70681			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.17855			101.15668			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.15616			100.13010			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.12000	106.42332		12.13000	106.33418			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN366	On 06/08/2023	Spot Bond	0.00000		100.16243			100.13532			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.15000		106.20719		12.16000	106.12039			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.61481		10.02000	108.58548			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.16243			100.13532			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.32282			100.29969			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		103.73851			103.71092			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.16055			101.13901			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.18500			101.16300			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.18514			101.16314			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.04392			101.01934			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.50500		103.05437		9.51500	102.98375			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.23835			101.20920			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.28690			101.26228			0.00	1,600,000,000	800,000,000.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.37846		10.57000	101.35008			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.55416		11.00000	101.52461			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.42995			100.40960			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.32854			101.30380			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.42274			100.40170			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.91000		102.39173		11.92000	102.30374			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.43333			101.40586			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.18488			101.16288			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.35269			100.32751			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.26417			101.24066			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000		100.86827			100.84741			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.09156			101.07134			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.10874			101.08755			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.81514			90.81514			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		101.17293			101.15051			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.40113			101.37992			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		101.29670			101.27234			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.28397			101.25297			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		99.95445			99.93169			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		99.95472			99.93210			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.46559			100.44332			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.29991			100.27485			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.27959			100.25793			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.63111		7.01000	41.62339			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		169.46654			169.42822			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	8.52500		146.83006		8.53500	146.73239			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.14000		159.61283		8.15000	159.37932			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.14000		159.96597		8.15000	159.73392			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.91755			96.89841			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.89120			96.87189			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.74308			100.72006			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.74308			100.72006			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.25696			101.23359			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.17646			101.15463			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.19234			101.17020			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.73021			100.70717			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.18719			101.16449			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.39388			100.37192			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.08162			101.06095			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.15637			101.13491			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.14917			101.12786			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.15631			101.13486			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.42636			100.40383			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.82720			101.80343			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.64871			100.62481			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.63000		104.40250		8.63000	104.37834			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		104.51553		8.78000	104.45113			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.14500		116.44574		10.15500	116.35588			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.34000		106.49135		7.34000	106.47027			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.71500		106.11682		9.72500	106.04423			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.76000		106.78237		9.77000	106.69411			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.13000		95.49853		10.14000	95.42119			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.87000		96.47510		10.88000	96.38101			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.87000		94.37388		10.88000	94.28245			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.60124			101.58019			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.27790			100.25823			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
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.56498		100.00000	10.53939			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.57116			101.55117			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.05753			101.03676			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.56555			101.54401			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.44455			101.42693			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.59507			101.57562			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.37323			100.35359			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.62212		100.00000	10.59639			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.84199		100.00000	12.81088			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.48000		101.44939		11.49000	101.36785			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.13098		100.00000	15.09432			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.40519		100.00000	6.38967			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.91052		100.00000	15.87198			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.30384			100.28471			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.14000		98.08771		8.15500	98.03507			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		99.84645			99.82729			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.46736			101.44875			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.35246			101.33365			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		82.56189		100.00000	82.38044			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.34186			101.32136			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.74580			100.72342			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.91794			101.89817			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.16588			100.14488			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		101.52840			101.49909			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.61862			100.58405			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.32958			101.30412			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.44946			54.40242			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.07028			101.04001			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70500		105.09513		8.71500	105.02350			0	0.00
DV21	On 15/06/2016	Spot Bond	7.30000		114.03179		7.30000	114.00933			0	0.00
DV22	On 07/02/2020	Spot Bond	8.56500		105.81869		8.57500	105.75503			0	1,355,000,000.00
DV23	On 27/02/2023	Spot Bond	9.33000		105.67034		9.34000	105.58788			2,370,706,500	3,410,098,900.00
DV24	On 18/02/2024	Spot Bond	9.39000		103.96040		9.40000	103.87447			0	0.00
DV29	On 18/02/2029	Spot Bond	9.53000		106.60811		9.54000	106.50253			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.91095			100.89253			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.79985			100.78162			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.06345			101.04456			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		99.84710			99.82803			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.12254			101.10391			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.13908			101.12016			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		99.97697			99.95932			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.62104			100.60185			0	1,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.47383			100.45398			0	0.00
E170	On 01/08/2020	Spot Bond	8.11000		126.28267		8.12000	126.20716			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.01829			94.96777			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	2.06000		103.98540		2.05000	104.13642			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.01399		1.20000	134.98210			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.88000		125.68351		1.87000	125.79113			0	30,000,000.00
EL29	On 19/11/2029	Spot Bond	1.86000		113.92655		1.85000	114.04178			123,000,000	61,500,000.00
EL30	On 29/07/2030	Spot Bond	1.84000		115.22897		1.83000	115.34741			129,000,000	64,500,000.00
EL31	On 02/06/2031	Spot Bond	1.91000		107.11578		1.93000	106.79969			0	0.00
EL36	On 31/01/2036	Spot Bond	2.04000		104.20600		2.03000	104.35095			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.55500		107.05576		9.56500	106.98678			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500		107.35110		9.46500	107.27852			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.92000		100.97450		9.93000	100.88911			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.16500		95.42826		10.17500	95.35944			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.30500		102.37630		10.31500	102.30205			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.88510			99.86589			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.76768			97.74748			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.24646			101.22649			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.12696			100.02235			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.12209			100.01823			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.11584			100.01298			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.39419			103.37468			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.39973			101.38178			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.52730			101.50772			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.56752			101.54810			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000		94.49958		100.00000	94.26094			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.91000		104.89236		10.91000	104.86148			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.11100			102.08510			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.32152			99.29599			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.58301			99.55870			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.95000		97.56131		9.96000	97.51116			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.64898			97.62571			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.86051			98.83256			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		99.87714			99.85656			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		99.86901			99.84709			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.87987			99.85988			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.87495			99.85414			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.88086			99.86102			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.87676			99.85625			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		99.88865			99.86995			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.89027			99.87184			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000		101.81909		6.70000	101.80078			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.98500		103.80385		7.99500	103.75535			168,365,200	6,260,365,200.00
ES23	On 25/01/2023	Spot Bond	8.63500		110.49647		8.64500	110.41253			326,382,600	52,148,839,000.00
ES26	On 02/04/2026	Spot Bond	8.95500		93.25667		8.96500	93.16922			220,954,600	16,553,454,600.00
ES33	On 15/09/2033	Spot Bond	9.66000		82.76526		9.67500	82.63453			2,088,907,700	36,471,007,700.00

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		9.73000	88.72151		9.74500	88.57059			3,427,395,800	42,892,895,800.00
EXX01	On 19/05/2017	Spot Bond		0.00000	99.85947			99.83925			0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	98.03504			98.01397			0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.64441			101.62372			0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.52631			100.50536			0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	101.00087			100.97993			0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	99.81866			99.79836			0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	99.83638			99.81802			0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	101.38736			101.36835			0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	101.13348			101.11549			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.62553			100.60599			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.53434		100.00000	10.50881			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.25276		100.00000	10.22792			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.19667			101.17612			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.11322			100.08978			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.33608			101.31306			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.42896			101.40428			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.47000	100.39051		9.48000	100.33552			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.18394			101.16563			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.18386			101.16556			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.31526			100.29278			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.59949			103.57669			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	101.63307			101.61054			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB13	On 02/06/2026	Spot Bond	0.00000		101.66016			101.63723			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.20500		103.50071	10.21500	103.42829				0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.76695			101.74091			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.32000		109.61368	10.33000	109.55292				0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.95481			100.92999			0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.84000		135.37704	1.84000	135.34266				0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.86000		283.49847	1.89000	282.83345				0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.04500		114.90249	2.06500	114.67196				0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.16000		165.83253	2.15000	165.97053				0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.95000		228.48343	1.97000	227.78171				0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16000		104.17514	7.16000	104.15520				0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65300		65.80351	7.65300	65.78745				0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41800		41.77272	9.41900	41.76083				0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.42554	9.66000	40.41390				0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.96971			101.94096			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.40077			101.37465			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.21391			101.19136			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.33181			101.30701			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.30825			101.28321			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.24704			101.22317			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	101.41555			101.38843			0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.28690			101.26228			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.36798			101.34178			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	101.68417			101.65183			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.63465			101.60328			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	23.68689		100.09221	23.62946			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.16866			101.14632			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC145		On 20/09/2017	Spot Bond	0.00000	110.55893			110.64468			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.55849			101.52934			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	102.61954			102.57271			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.30296			101.27871			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.31737			101.29284			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.20379			101.18144			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.22282			101.19944			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.59925			101.56857			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.20145			101.17847			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.68455		13.22500	62.66239			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.13301			101.11134			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.13443			101.11275			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.67358			101.64223			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.18577			101.16309			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.27500	103.26125		3.29500	103.05302			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.23707			101.21340			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.23707			101.21340			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.79051			101.76704			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.00134			100.97778			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.20374			99.18051			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.16580			101.14352			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.13870			101.11694			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.15458			100.12879			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
FRC179		On 20/09/2020	Spot Bond	0.00000	101.33242			101.30691			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.02106			100.00000			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.15301			100.12748			0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.34538			100.32063			0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.52840			101.49909			0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.21142			101.18825			0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	101.54996			101.52097			0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.12587			101.10435			0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	101.22282			101.19944			0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	101.22282			101.19944			0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	101.14255			101.12297			0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.84189			100.82116			0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.88746			100.86558			0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.92149			100.90225			0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.03500		10.00000	109.00700			0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.68566			100.66575			0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	101.29116			101.26646			0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	100.66810			100.64809			0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	100.90332			100.88407			0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	100.64620			100.62623			0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	100.64793			100.62791			0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	100.56002			100.53771			0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.50945			100.48917			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC202	On 17/04/2017	Spot Bond	0.00000		100.56002			100.53771			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.50742			100.48723			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.13570			100.02971			0.00	1,000,000,000	500,000,000.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.14123		8.75000	100.11767			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.20002			101.17707			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.74790		100.00000	10.72187			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.85293		100.00000	9.82906			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		96.04420			96.01750			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.51076		100.00000	11.48288			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		99.01935			98.99567			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.02434		100.00000	20.97285			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.02647			100.08134			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.17215		100.00000	10.14751			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.27205		100.00000	20.22295			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.02643			100.08130			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.24576		100.00000	20.19672			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.02615			100.08107			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.02061			100.07671			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.17788			100.15522			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.16706			100.14575			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.65000		128.87216		2.65000	128.83658			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.01879			99.99990			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.01853			99.99991			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.01853			99.99991			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
FRC225	On 20/05/2020	Spot Bond		0.00000	101.80435			101.78287			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	101.02547			101.00660			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	101.27128			101.25157			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.15161			101.13184			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	101.10832			101.08283			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.84953			100.82500			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.71043			100.68933			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.30723			101.28290			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.30009			101.27589			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.46667			101.44381			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.32201			100.29897			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.18000	124.80924		3.18000	124.77298			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.32307			101.29843			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.33600			101.31112			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.23000	124.43357		3.23000	124.39725			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.21000	124.58368		3.21000	124.54738			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.49000	128.30548		2.52000	128.20652			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.56000	137.23223		2.59000	137.13933			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.36035			100.33455			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.15632			101.13487			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.31449			101.29002			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.52699			101.49844			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.47246			101.44496			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.25558			101.23156			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.25416			101.23016			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.10376			101.08486			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.65204	100.00000		11.62381			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.02048	100.00000		38.92595			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.30712	100.00000		89.09397			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.00258	100.00000		21.94927			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.03887	100.00000		100.00000			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.76829	100.00000		9.74462			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.49449	100.00000		11.46634			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.17283			101.15384			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.40996			101.39034			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.57060			102.55114			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.11077			100.09085			0	1,500,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.79258			98.77398			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.94592			98.92735			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.90241			101.88006			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.77800		113.54147	1.77800		113.51283			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.16000		117.28139	2.15000		117.45787			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.42572			100.40557			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.53634	10.38000		100.50804			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.53634	10.38000		100.50804			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		102.58496			102.55896			0	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	2.30000		114.42451		2.29000	114.59529			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.26000		218.75837		2.28000	218.09056			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.27000		115.02963		2.26000	115.20160			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.29000		217.84434		2.31000	217.17970			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.33903			100.31287			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.13000		114.05220		2.15000	113.82330			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.36000		113.22570		2.35000	113.39407			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.84240			100.82428			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.09600			53.06000			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.10929			100.00744			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.46500		111.16382		2.45500	111.32809			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.41000		214.23469		2.43000	213.58264			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.46000		212.75237		2.48000	212.10547			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.06000		100.46252		2.08000	100.26096			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.49000		211.86902		2.51000	211.22519			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.74000		105.97414		2.73000	106.12813			0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.65199			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.79000		154.84639		2.78000	154.97086			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.19000		98.09990		3.18000	98.23845			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.78000		155.01409		2.77000	155.13877			0	0.00
FRS130	On 11/08/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0	0.00
FRS131	On 31/03/2028	Spot Bond	2.60000		157.60102		2.60000	0.00000			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.45000		182.10300		3.45000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	1.98000		281.13592		2.01000	280.47655			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	1.87000	283.30068	1.90000	282.63615			0.00	0	0.00	
FRS43	On 07/12/2023	Spot Bond	2.59000	269.48767	2.62000	268.85612			0.00	0	0.00	
FRS46	On 31/01/2022	Spot Bond	2.31000	131.55814	2.31000	131.52304			0.00	0	0.00	
FRS49	On 27/10/2020	Spot Bond	0.00000	100.30374		100.28207			0.00	0	0.00	
FRS51	On 31/01/2022	Spot Bond	1.84000	131.23766	1.84000	131.20434			0.00	0	0.00	
FRS56	On 19/07/2016	Spot Bond	0.00000	100.49751		100.47494			0.00	0	0.00	
FRS59	On 07/10/2016	Spot Bond	0.00000	100.76540		100.74379			0.00	0	0.00	
FRS62	On 04/11/2026	Spot Bond	0.00000	100.17349		100.15137			0.00	0	0.00	
FRS64	On 26/01/2042	Spot Bond	2.14000	115.29568	2.13000	115.50064			0.00	0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509	24.74973	104.97509	24.68712			0.00	0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593	28.82700	101.07593	28.75649			0.00	0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	21.30449	100.44759	21.25267			0.00	0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	27.18012	100.76967	27.11382			0.00	0	0.00	
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRS81	On 30/10/2042	Spot Bond	1.78000	125.22290	1.80000	124.67142			0.00	0	0.00	
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
FRS85	On 31/01/2025	Spot Bond	1.99000	115.45646	2.01000	115.22488			0.00	0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	98.82037		98.81928			0.00	0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.02000	115.15393	2.04000	114.92292			0.00	0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	101.77296		101.74956			0.00	0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.07000	353.97395	2.10000	353.14385			0.00	0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.07762		100.05827			0.00	0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	101.61138		101.59022			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
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	7.59000		101.75889		7.60000	101.72567			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.18500		101.98059		8.20000	101.92679			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.41000		106.10828		8.42000	106.05807			0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.00500		99.90888		9.01500	99.84817			0	1,166,800,000.00
FRX20	On 01/10/2020	Spot Bond	9.27500		98.77557		9.28500	98.70998			20,000,000	20,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.91000		89.96737		9.92000	89.89429			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.96000		109.30674		9.97000	109.21475			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.29000		95.81504		10.27000	95.91647			20,000,000	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.62000		96.28293		10.60000	96.39583			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.74000		92.73893		10.72000	92.85211			220,000,000	110,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.16500		80.39670		10.18000	80.26021			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.03398			101.01487			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.04839			101.02900			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.08435			101.06427			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.14192			101.12074			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.18508			101.16307			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.37193			101.34635			0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.51208			101.49427			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.57842			101.55978			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.44174			101.42286			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.63821			101.61881			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.70463			101.68440			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.75997			101.73905			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		102.00343			101.97945			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		62.72909	100.00000	62.57201				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.52419	100.00000	10.49784				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.76567	100.00000	1.76125				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29623	100.00000	0.29549				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.76829	100.00000	9.74462				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.63885	100.00000	1.63488				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27495	100.00000	0.27429				0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.70522		100.68420				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.36500		100.99422	9.38000	100.94312				0	90,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.49897		100.47889				0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.51600		100.49523				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.52282		100.50176				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.56708		100.54424				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
GH31C	On 25/02/2042	Spot Bond		0.00000	100.62154			100.59649			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond		0.00000	100.65556			100.62914			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.68658			0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.37950		100.00000	10.35436			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.01154		100.00000	17.96791			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.78239		100.00000	12.75143			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.27829			100.25835			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.28907			100.26837			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.30244			100.28078			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.32098			100.29798			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.46194			100.44421			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.56499			100.54420			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.96046			101.94133			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.30041			101.27989			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.81370			99.79285			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.02329			101.00278			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.87470			100.85588			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
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.43964			101.41822			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.22431			100.19851			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.89495	100.00000		10.86766			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.53568			100.51628			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.25891			101.23835			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.16711			100.14597			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.16902			100.14764			0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.86831			100.85059			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.08873	100.00000		83.18334			33,600,000,000	19,000,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.47198			100.45057			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.38188		92.24122		7.38188	92.22274			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.49276			100.47040			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38217		104.41639		8.38217	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.51947			100.49589			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83248		104.41639		8.83248	104.41639			0	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	
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.55207			100.52700			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		100.54789			100.52606			0	0.00	
HPF03	On 15/04/2016	Spot Bond	0.00000		100.65602			100.63184			0	0.00	
HPF04	On 17/02/2017	Spot Bond	0.00000		100.03776			100.01700			0	0.00	
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00	
HPF05	On 17/02/2017	Spot Bond	9.24500		103.29740		9.26000	103.24742			0	0.00	
HPF06	On 20/02/2020	Spot Bond	0.00000		99.81518			99.79198			0	0.00	
HPF07	On 20/08/2017	Spot Bond	0.00000		99.82711			99.80537			0	0.00	
HWAY20	On 31/07/2020	Spot Bond	8.35500		108.50216		8.36500	108.43447			0	1,586,700,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.73000		286.08495		1.76000	285.41378			0	1,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.73000		293.02961		1.76000	292.28238			0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.63000		99.25516		9.64500	99.10260			0	2,245,200,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.67000		98.85396		9.68500	98.70000			0	0.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.37013		100.00000	36.28202			0	0.00	
HWF04U	On 09/10/2015	Spot Bond	100.00000		87.54804		100.00000	87.34107			0	0.00	
HWF05U	On 09/10/2016	Spot Bond	100.00000		40.04371		100.00000	39.94564			0	0.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.69383		100.00000	25.62949			0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00	
I2025	On 31/01/2025	Spot Bond	1.38000		121.80550		1.40000	121.56184			0.00	32,081,390,300	81,699,418,600.00
I2038	On 31/01/2038	Spot Bond	1.54000		131.00086		1.53000	131.20506			0.00	32,157,063,800	78,576,580,800.00
I2046	On 31/03/2046	Spot Bond	1.59000		132.36964		1.59000	132.33700			0.00	72,456,498,200	02,000,910,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2050	On 31/12/2050	Spot Bond		1.59000	143.94466		1.59000	143.90909			0.00	28,833,895,400	41,082,913,360.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.07495			101.05648			0.00	700,000,000	350,000,000.00
IBL21	On 15/03/2016	Spot Bond		8.05000	102.64524		8.05000	102.62322			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		8.11500	106.22882		8.13000	106.16730			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.87000	102.35124		7.87000	102.32941			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.16587			100.14486			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		1.33000	130.81308		1.36000	130.71594			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		1.91000	134.80034		1.91000	134.76584			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.44865			101.42880			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		8.23500	102.28199		8.25000	102.22117			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.19659			101.17822			0.00	3,480,000,000	1,740,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.96390			101.94418			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.01510			99.99705			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.03500		10.00000	109.00700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.80000	100.67698		8.81000	100.62322			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.23500	94.92152		9.24500	94.86225			0.00	0	2,340,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.10224			101.08316			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.90500	96.86279		8.92000	96.80311			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.28500	101.71050		9.29500	101.64448			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.14760			100.12769			0.00	0	10,000,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.26225			99.24154			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.81000	101.36532		7.81000	101.34387			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.58000	100.94305		8.59000	100.89217			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	
IBL56	On 31/01/2019	Spot Bond			0.00000		100.26520			100.24291			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000		99.98214			99.96438			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.88500		103.07372		7.90000	103.02729			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.54000		104.23371		8.55000	104.17753			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.61000		106.11419		9.62000	106.02685			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000		100.83824			100.81863			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		100.35381			100.33423			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		100.15743			100.13738			0.00	0	1,000,000,000.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.26391			100.24356			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.26911			100.24835			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		101.25486			101.23475			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.64000		128.95025		2.64000	128.91469			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00899		100.00000	0.00897			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.45882			100.43952			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.40666			100.38643			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.85500		98.25944		8.86500	98.19427			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.56014			101.54056			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.61264			101.59236			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.87000		102.50318		9.88000	102.41584			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.38741		5.00000	101.37358			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.31083		5.00000	100.29729			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.63700		4.00000	100.62617			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.27089		4.00000	100.26004			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		43.51808		100.00000	43.41149			0.00	0	2,500,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDW02U	On 30/06/2016	Spot Bond			100.00000		43.34667	100.00000	43.24051				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		43.34667	100.00000	43.24051				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.15504	9.20000	104.12945				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		99.86693		99.84461				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.41542	100.00000	8.39503				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		99.86553		99.83765				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		16.60980	100.00000	16.56821				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		89.30712	100.00000	89.09397				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		13.99310	100.00000	13.95883				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		19.64310	100.00000	19.59552				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.48662	100.00000	1.48377				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		9.23433	100.00000	9.21172				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		10.48053	100.00000	10.45429				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000		10.16052	100.00000	10.13563				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000		29.78771	100.00000	29.71475				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond			100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond			100.00000		79.69432	100.00000	79.52070				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond			100.00000		78.66379	100.00000	78.49462				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond			100.00000		88.18914	100.00000	87.57672				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond			100.00000		88.23250	100.00000	87.61978				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond			100.00000		98.11828	100.00000	97.85523				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond			100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond			100.00000		81.38478	100.00000	81.14819				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
INA520	On 12/05/2015	Spot Bond	6.30000		99.91377		6.30000	99.89655			0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.66796		6.40000	99.65054			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.52881		6.40000	99.51144			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.42470		6.40000	99.40737			0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.79444		6.55000	98.77693			0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.67198		6.55000	98.65451			0	0.00
INA531	On 28/07/2015	Spot Bond	6.55000		98.54983		6.55000	98.53241			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.08279			101.05730			0	0.00
ING115	On 31/03/2016	Spot Bond	10.88844		101.96451		10.90060	101.92840			0	0.00
ING116	On 31/03/2016	Spot Bond	10.88844		101.31459		10.90060	101.27871			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.19997			101.17633			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.17732			101.15415			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.68393		6.50000	100.66634			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.27267			101.24831			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36118			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.15591			101.13536			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.55469			100.53539			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.15355			101.13017			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.25728			103.23597			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.72169			99.70434			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.48901			100.47073			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.78714			97.76885			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.64579			97.62740			0	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		70.46332		100.00000	70.32755			0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		99.99911			99.97242			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.61469			100.59367			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.62253			100.60123			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		101.10196		8.56000	101.07881			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.85167			100.83123			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.87172			100.85079			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.88512			100.86385			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.55749			100.53698			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.58532			100.56377			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.56852			100.54760			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.47993			100.46216			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.60500		98.74194		9.61500	98.67172			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.28906			101.26938			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.80500		103.22791		8.82000	103.17172			0	1,351,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.73751			100.71672			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.69535			100.67382			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.10533			99.08559			0	151,200,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.22076			101.19672			0	0.00
IV014	On 22/06/2015	Spot Bond	8.23000		104.30821		8.23000	104.28491			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV015	On 20/09/2022	Spot Bond			0.00000	102.65289			102.63034			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond			0.00000	101.63440			101.61044			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond			3.19000	127.16418		3.19000	127.12720			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond			3.34000	150.04184		3.33000	150.10308			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond			0.00000	100.95012			100.92666			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond			0.00000	100.68935			100.66574			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000	100.53944			100.51527			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000	101.44554			101.42226			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	101.08524			101.06193			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.38000	108.49986		3.40000	108.37187			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.38000	108.49986		3.40000	108.37187			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	101.54493			101.52041			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	99.95321			99.92988			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.34000	108.92685		10.35000	108.87064			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	102.23594			102.20971			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.44000	144.38206		3.43000	144.49390			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond			100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond			100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000	79.69432		100.00000	79.52070			0.00	60,000,000,000	60,000,000,000.00
IVA519	On 07/05/2015	Spot Bond			6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA520	On 14/05/2015	Spot Bond			6.30000	99.86211		6.30000	99.86211			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond			6.40000	99.61573		6.40000	99.61573			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond			6.40000	99.49408		6.40000	99.49408			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
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.55000		98.51499		100.00000	82.02247			11,400,000,000	10,600,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.47471			100.45557			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.48993			100.47049			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.70437			100.68454			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.85533			99.83708			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.73895			101.71740			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.47869			101.45839			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.61478			100.59376			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.61871			100.59755			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.62655			100.60511			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.59125			100.57104			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.46901			100.44773			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.27618			100.25487			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.14883			101.12797			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.94328			99.92432			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.43824			101.41974			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC026	On 26/02/2016	Spot Bond	0.00000		101.42390			101.40560			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.76318			100.74174			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.37080			100.35027			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.06813			101.04878			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.91608			100.89510			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.93938			100.91784			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.93937			100.91784			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.14000		103.46453		9.15000	103.40474			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.10651		100.00000	15.07271			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.48256		100.00000	10.45689			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.49268			100.47308			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.27500		103.11175		9.28500	103.03942			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.28125			100.25954			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.96231			99.94341			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.11921			101.10004			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.01753			103.99822			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.35617			100.33645			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.37550			101.35540			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.03000		100.48847		7.03000	100.46972			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.13255			100.02707			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		99.81381			101.69588			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.53359			101.51215			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.17677			100.15436			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.01865			99.99993			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
IVC053	On 11/02/2018	Spot Bond		0.00000	100.02017			99.99955			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.42883			101.40892			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.05189			101.02986			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.26741			100.24678			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.30848			100.28255			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.26385			100.24177			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.40227			100.38045			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	62.57201		100.00000	62.41532			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.94015			100.91799			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.29976			101.27852			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.34708			101.32504			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.48827			101.46573			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	82.16704		100.00000	81.98198			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.67137			101.64733			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.20689			100.18078			0	0.00
KW01	On 31/10/2027	Spot Bond		8.52000	138.22725		8.53000	138.10037			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.99274			100.97298			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.10908			101.08857			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.48643			101.46693			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.05906			101.03894			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.63133			100.60904			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.23500	102.18393		10.24500	102.12059			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.01057		9.71000	101.98386			0	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	100.25496			100.23353			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.83500	99.50641		8.85000	99.45293			0	3,262,500,000.00
LGL03	On 03/04/2018	Spot Bond		8.96500	97.48776		8.98000	97.42764			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.90500	99.19713		9.91500	99.13112			0	581,200,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.44536			101.42206			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.82918			101.79897			0	0.00
LHL02	On 13/12/2015	Spot Bond		8.05000	105.88651		8.05000	105.86356			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.99177			101.95879			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	102.26584			102.23651			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	99.84003			99.81990			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	99.81914			99.79658			0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	99.80604			99.78185			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	99.98078			99.96156			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	101.08657			101.06727			0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	99.51253			99.49512			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	98.99006			98.97265			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	98.63798			98.62074			0	0.00
MAQ071	On 11/08/2015	Spot Bond		100.00000	80.04386		100.00000	79.86871			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.24766			101.23160			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.25701			101.24080			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.11630			101.08934			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.92362			100.90465			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.60481			101.58517			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.91204			100.89297			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.40232			101.38368			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.01046			99.99283			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.57858			100.55923			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.11083			100.00874			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.01207			100.06999			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.01428			100.07174			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.22190			101.20255			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.55275			100.53351			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.59901			100.57853			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		57.94178	100.00000	57.80141				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.18659	100.00000	21.13471				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.51978	100.00000	20.46952				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.60120	100.00000	20.55075				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		19.80754	100.00000	19.75955				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.88782	100.00000	25.82300				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.26385			100.24349			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.80000		101.39662	8.81000	101.33997				0	540,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.82000		100.92191	8.83000	100.86544				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.92178			102.90281			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.70927			100.68875			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.69221			102.67048			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.81111			102.78839			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond	8.05000		101.55596		8.06500	101.51443			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.79000		104.94143		8.80000	104.88549			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.53000		105.81196		9.54000	105.73558			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.04116			101.02191			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.07716			101.05722			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.58500		103.81432		9.59500	103.75181			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20000		101.72172		7.20000	101.70215			0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.58131			101.56051			0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.97500		103.57584		8.99000	103.52333			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.16971			101.14926			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.40500		104.42486		9.41500	104.35373			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.64307			101.62041			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.43387		100.00000	24.37467			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.54627			101.52780			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.67500		103.44084		8.69000	103.38908			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.15000		103.42390		7.15000	103.40388			40,000,000	20,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.66500		106.14978		8.68000	106.09518			0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.56257		100.89771	6.54601			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.64816		100.61875	6.63142			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		95.76534			95.75024			0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		99.95905			99.93854			0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		99.95527			99.93287			0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		1.14715	100.00000		1.14428			0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.14715	100.00000		1.14428			0	0.00
NAM01	On 19/11/2022	Spot Bond	8.97500		95.99421		8.98500	95.91842			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.57500		101.27495		7.57500	101.25415			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.10500		103.26608		9.11500	103.19809			20,000,000	784,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.85500		103.71389		8.86500	103.64386			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.31000		103.90051		9.32000	103.81441			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.50115			102.48279			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.21500		103.84777		9.22500	103.77595			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.52183			101.50356			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.45500		98.88342		9.46500	98.80996			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.62225			102.60351			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.12000		98.13761	10.13000		98.05147			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.44193			100.42306			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.30000		98.26549	10.31000		98.17481			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.50850			101.49040			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.89066			100.87166			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.67828			100.65901			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.96462			100.94429			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.01948			100.00000			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		99.99980			99.98114			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		99.99977			99.98058			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.02061			100.00000			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		99.99954			99.97888			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.45281			100.43015			0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03000		102.78072	7.03000	102.76140				80,000,000	780,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.76262			101.74373			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.82000		111.03259	8.83000	110.96920				0	3,561,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.69500		38.23104	10.70500	38.18773				0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.50144			100.47868			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.66000		102.65015	7.66000	102.62919				0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.01695			100.99701			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.55617			101.53476			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.26726			96.24879			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.47839			101.45807			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		100.30213			100.28060			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.28138			100.25967			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.71987			92.70076			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.74924			100.73047			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.93858			99.91807			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.12393			101.10309			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.06635			101.04662			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.37257			101.35149			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.03105			101.01199			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.01304			100.99370			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.01234			100.99300			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.24138			100.22109			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.16580			101.14352			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.86500	106.13295		9.87500	106.04522			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.15867			101.13653			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.90000	105.03129		9.91000	104.94216			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.16580			101.14352			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.04878			101.02874			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.04912			101.02907			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.17721			101.15471			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.19147			101.16868			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.46923			101.44788			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.70392			100.68282			0	0.00
NED11	On 17/09/2015	Spot Bond		7.14000	102.69855		7.14000	102.67895			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.34375			100.31924			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.42989			100.40622			0	0.00
NED15	On 08/04/2024	Spot Bond		10.00000	103.80063		10.01000	103.71378			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	102.27820			102.25475			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.63575			100.61269			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.61973			100.59567			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.63976			100.62179			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.14355		9.44500	116.11394			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		101.97766			101.95296			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.88000		170.74387		1.91000	170.62265			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.24000		143.12322		2.26000	142.83583			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.68612		3.45000	183.62912			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.63000		108.94418		2.65000	108.72009			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.93000		142.32472		2.92000	142.44301			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.84000		153.87243		2.83000	153.99530			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.63500		105.71177		8.64500	105.64509			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.26500		106.97315		9.27500	106.90468			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.57908			101.55961			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.51379			101.49598			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.49380			101.47544			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.54715			101.52810			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.51517			101.49653			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.46500		108.31302		9.47500	108.23175			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.54720			101.52815			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.57914			101.55967			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.55781			101.53862			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.66500		107.01739		9.67500	106.94811			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.62185			101.60183			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.60046			101.58071			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.61112			101.59124			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		102.00528			101.98025			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.87534			101.85201			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.64310			101.62280			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.59000		116.47753		8.60000	116.41848			0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.30500		115.99297		9.31500	115.90601			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.77500		177.97586		1.80500	177.57337			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.12000		120.99608		10.13000	120.88219			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.56477			102.54532			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.43095			100.41181			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.09123			101.07033			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.33391			101.31406			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.55068			101.53035			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.79315			101.76946			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.14798			102.11703			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.10289		100.00000	19.05505			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		85.71736		100.00000	85.51893			0	0.00
OML01	On 27/10/2015	Spot Bond	7.04000		101.18139		7.04000	101.16249			1,297,750,000	1,797,750,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.65539			101.63313			0	0.00
OML03	On 27/11/2024	Spot Bond	9.78500		102.32900		9.79500	102.26645			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.25151			101.22872			0	0.00
OML05	On 19/03/2025	Spot Bond	9.93500		100.74656		9.94500	100.68236			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML06	On 19/03/2027	Spot Bond	10.49000		100.67071		10.50000	100.59496			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.12000		100.60395		11.13000	100.51579			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.73575		100.00000	33.65402			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.02000			99.00000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.96424			99.94628			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.40541			101.38562			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.34738			101.32770			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.15135			100.13241			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.99545			100.97577			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.02360			101.00293			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.43597			100.41480			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.50500		105.19483		9.51500	105.12165			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.27919			100.25928			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.28671			100.26625			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.29009			100.26939			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.29761			100.27637			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.32988			100.30632			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.33738			100.31328			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.27195			100.24912			0	0.00
R010P	On 21/12/2025	Spot Bond	7.94000		43.77388		7.95000	43.71987			0	0.00
R158	On 15/09/2015	Spot Bond	6.05000		104.56615		6.05000	104.54917			05,960,000,000	59,100,000,000.00
R158P	On 15/09/2015	Spot Bond	6.45000		97.82192		6.45000	97.80501			0	0.00
R159	On 15/09/2016	Spot Bond	6.55000		110.89848		6.55000	110.87906			29,188,540,000	68,158,440,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.38000	91.91491	6.38000	91.89923	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.12000	121.75545	8.13000	121.64576	0.00	51,588,633,000	36,884,250,000.00			
R187P	On 21/12/2026	Spot Bond	7.86000	40.85821	7.87000	40.80394	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.78000	38.19564	7.79000	38.14130	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.37000	293.39726	1.40000	292.70864	0.00	19,128,627,400	22,568,935,200.00			
R202	On 07/12/2033	Spot Bond	1.46000	244.95177	1.48000	244.19245	0.00	15,079,360,900	68,897,035,100.00			
R2023	On 28/02/2023	Spot Bond	7.91000	100.60098	7.92000	100.52269	0.00	41,375,546,500	66,230,900,000.00			
R203	On 15/09/2017	Spot Bond	7.11500	103.69446	7.13000	103.64238	0.00	97,925,621,100	61,518,061,300.00			
R2030	On 31/01/2030	Spot Bond	8.54000	97.73446	8.55000	97.63163	0.00	64,051,575,000	39,549,458,900.00			
R2032	On 31/03/2032	Spot Bond	8.63500	97.54248	8.65000	97.39130	0.00	83,694,368,400	95,793,268,400.00			
R2037	On 31/01/2037	Spot Bond	8.73500	100.07884	8.75000	99.91300	0.00	45,920,934,300	104,110,734,300.00			
R204	On 21/12/2018	Spot Bond	7.37000	105.07384	7.38000	105.02135	0.00	87,971,384,900	64,017,403,300.00			
R2044	On 31/01/2044	Spot Bond	8.79000	102.00147	8.80500	101.82173	0.00	59,220,850,800	82,181,420,000.00			
R2048	On 28/02/2048	Spot Bond	8.77000	101.49890	8.78500	101.31493	0.00	38,611,060,100	99,582,681,600.00			
R207	On 15/01/2020	Spot Bond	7.58500	101.02919	7.59500	100.96993	0.00	62,198,689,800	65,356,584,900.00			
R208	On 31/03/2021	Spot Bond	7.70500	96.31199	7.71500	96.24675	0.00	15,722,282,200	34,187,580,300.00			
R209	On 31/03/2036	Spot Bond	8.68000	77.45677	8.69500	77.32131	0.00	87,092,635,800	104,386,805,000.00			
R210	On 31/03/2028	Spot Bond	1.44000	179.49996	1.43000	179.65511	0.00	17,603,292,800	38,950,512,100.00			
R211	On 31/01/2017	Spot Bond	0.63000	132.35743	0.66000	132.26145	0.00	28,260,590,900	35,105,197,400.00			
R212	On 31/01/2022	Spot Bond	1.34000	139.57918	1.34000	139.54564	0.00	9,883,779,900	56,555,174,300.00			
R213	On 28/02/2031	Spot Bond	8.58000	87.83860	8.59000	87.74130	0.00	01,933,747,700	37,229,513,000.00			
R214	On 28/02/2041	Spot Bond	8.71500	78.67025	8.73000	78.52755	0.00	68,823,476,400	69,660,843,800.00			
R228C	On 15/09/2015	Spot Bond	6.45000	97.82192	6.45000	97.80501	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
R229C	On 15/03/2016	Spot Bond	6.37000	94.85474	6.37000	94.83858	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.38000	91.91491	6.38000	91.89923	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.52000	99.29055	6.52000	99.27294	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.39000	96.23642	6.39000	96.21979	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.37000	93.27692	6.37000	93.26086	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.43000	90.31318	6.43000	90.29748	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.09000	86.32933	7.10500	86.28640	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.14000	83.26874	7.15500	83.22120	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.37500	79.83351	7.38500	79.79367	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.35500	77.04798	7.36500	77.00585	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.33500	74.37399	7.34500	74.32978	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.32500	71.77473	7.33500	71.72862	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.54500	68.49244	7.55500	68.44478	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.52500	66.07390	7.53500	66.02477	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.62500	63.30425	7.63500	63.25398	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.59500	61.09601	7.60500	61.04460	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.56500	58.98186	7.57500	58.92943	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.53500	56.95734	7.54500	56.90401	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.49500	55.06127	7.50500	55.00711	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.45500	53.24886	7.46500	53.19397	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.06000	48.68264	8.07000	48.62946	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.02000	46.96998	8.03000	46.91646	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.98000	45.33504	7.99000	45.28124	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.94000	43.77388	7.95000	43.71987	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
R349C	On 21/06/2026	Spot Bond	7.90000		42.28277		7.91000	42.22861			0	0.00
R350C	On 21/12/2026	Spot Bond	7.86000		40.85821		7.87000	40.80394			0	0.00
R351C	On 21/06/2027	Spot Bond	7.82000		39.49688		7.83000	39.44255			0	0.00
R352C	On 21/12/2027	Spot Bond	7.78000		38.19564		7.79000	38.14130			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		102.33758			102.31409			0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		101.90175			101.88279			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.91851			102.89315			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		101.79795			101.77425			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		101.50951			101.48597			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		27.36761	100.00000		27.30131			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.02746	100.00000		13.99310			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		32.37352	100.00000		32.29510			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		82.38044	100.00000		82.19978			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.96844	100.00000		31.89099			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.32078	100.00000		18.27541			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.80496	100.00000		20.75131			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.76095	100.00000		8.73639			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.81874	100.00000		15.77794			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.81606	100.00000		12.78300			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.14895	100.00000		9.12536			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.31730			101.29651			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.27957			101.26013			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.57092			101.55032			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RDFB05	On 27/11/2019	Spot Bond		0.00000	101.65171			101.63000			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	103.22560			103.20640			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	101.46739			101.44878			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	101.32740			101.30970			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.95651			100.93699			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.95877			100.93897			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	18.45692		100.00000	18.41220			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	12.94753		100.00000	12.91616			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	10.72719		100.00000	10.70120			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	9.91235		100.00000	9.88834			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.80379			101.78505			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.73082			100.71154			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.14956			100.12770			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.40449			101.38411			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.57953			100.55873			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.47887			101.45866			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.38543			101.36425			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.75943			100.74025			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.46591			100.44477			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.09865			87.04743			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.68731			82.64575			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.40106			90.33881			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.45117			89.38609			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
RP013	On 27/09/2016	Spot Bond	0.00000		101.40227			101.37197			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.44688			83.41411			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.22734			96.17366			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.24541	12.35000		105.21058			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.61317	100.00000		13.89408			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.67752			101.65414			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.57523	100.00000		6.55912			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.70451	100.00000		35.61706			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.71211	100.00000		52.58441			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.21998	100.00000		13.17172			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.80158	100.00000		35.14340			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.72351			99.67773			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.64264			77.61658			0	0.00
RW21	On 21/04/2021	Spot Bond	9.00500		104.92804	9.01500		104.85628			0	760,600,000.00
RW23	On 10/12/2023	Spot Bond	9.36000		104.85417	9.37000		104.76939			0	0.00
RW28	On 10/12/2028	Spot Bond	9.84000		107.28880	9.85000		107.18485			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		95.96286			95.99003			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.75000		109.40379	7.75000		109.38081			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.03500	10.00000		109.00700			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.68861			101.66628			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25500		105.19161	9.27000		105.13179			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.21627			101.19493			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.41660			102.39511			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		101.67028			101.64725			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.79216			99.76899			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.41439			100.39142			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.87487			101.84887			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.36310			100.33709			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95000		104.57605		6.95000	104.55619			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.87000		99.53780		8.88000	99.48917			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.54000		104.04195		7.54000	104.02100			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.87000		103.92656		7.87000	103.90475			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30000		104.12603		7.30000	104.10572			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.51500		100.72956		8.53000	100.67554			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44500		104.07521		7.44500	104.05452			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.91000		103.91259		7.91000	103.89067			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.17342			101.15329			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.76693			100.74538			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.16500		102.76571		8.18000	102.71136			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.70066			100.68132			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.05077			101.03016			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.25619			102.23431			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.46500		107.15741		9.47500	107.08359			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.02000		100.11612		10.03000	100.02322			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.93581			99.91442			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.53950			101.52211			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.77809			101.75830			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	102.82345			102.80304			0	0.00
SBS25		On 24/05/2019	Spot Bond	8.95000	103.86899		8.96000	103.81066			60,000,000	393,800,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	23.26244		100.00000	23.21038			0	0.00
SBS27		On 20/02/2024	Spot Bond	9.45000	106.23359		9.46000	106.14617			0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.14467			100.12504			0	0.00
SBS29		On 12/06/2019	Spot Bond	8.96000	102.68444		8.97000	102.62629			0	0.00
SBS3		On 25/05/2026	Spot Bond	10.03000	91.74929		10.04000	91.66415			0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.68917			100.66984			0	0.00
SBS31		On 27/06/2027	Spot Bond	9.77000	104.14764		9.78000	104.05027			0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	101.07549			101.05600			0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	101.10484			101.08480			0	0.00
SBS34		On 19/09/2024	Spot Bond	9.92000	102.53769		9.93000	102.45023			0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.26383			100.24347			0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.27083			100.24993			0	0.00
SBS37		On 29/01/2020	Spot Bond	8.98500	98.43365		8.99500	98.37286			0	0.00
SBS38		On 29/01/2025	Spot Bond	10.22000	95.70003		10.23000	95.61581			0	1,500,000,000.00
SBS39		On 29/01/2030	Spot Bond	10.63000	95.96232		10.64000	95.86503			0	0.00
SBS4		On 16/11/2021	Spot Bond	9.40500	96.05285		9.41500	95.98176			0	570,900,000.00
SBS9		On 07/07/2016	Spot Bond	7.55000	108.12467		7.55000	108.10253			0	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	1.98000	281.13592		2.01000	280.47655			0	200,000,000.00
SBSI12		On 31/01/2017	Spot Bond	1.27500	130.93356		1.30500	130.83651			0	350,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	24.67036		100.00000	24.61060			0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.62334			100.60368			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.13934		100.00000	24.08086			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.90000		129.57294		1.93000	129.47489			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.68393		6.50000	100.66634			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.35993			102.33874			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.92821			100.90697			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.50209			102.48077			0	0.00
SHS05	On 29/06/2017	Spot Bond	9.14500		102.45242		9.16000	102.39887			0	260,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.08504			102.06311			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.85825			100.83764			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.04594			101.02476			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.75833		100.00000	25.69383			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.29627			101.27547			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		97.59358		100.00000	97.33333			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.25799			101.23722			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.45845		100.00000	36.37013			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		44.26148		100.00000	44.15425			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.85679		100.00000	32.77633			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.45500		103.15635		9.47000	103.09940			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.49439			100.47172			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.73994			101.71827			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.80000		104.43930		7.80000	104.41723			0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.97000		101.29375		8.98000	101.24154			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.51500		100.72956		8.53000	100.67554			726,929,000	4,016,929,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.61050			101.59065			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.66020			101.64157			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.03450			102.01492			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.56742			101.54697			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.61001			101.58899			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.64574			99.62272			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.21500		105.04965		8.23000	105.01031			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.73503			100.71540			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.54750			100.52656			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.25500		95.91613		9.26500	95.85465			0	242,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.58520			101.56337			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.07100			101.04855			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.31160			100.28939			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.27500		89.50419		9.28500	89.44058			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.27500		89.50419		9.28500	89.44058			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.00500		95.74470		9.01500	95.68542			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		101.21471			101.19303			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.99500		101.81792		8.01000	101.76459			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.13000		114.05220		2.15000	113.82330			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.68000		101.03687		8.69000	100.98321			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.78777		8.50000	101.76372			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.20000		106.08820		10.21000	105.99110			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.41248			101.39310			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.45000		74.95489		10.46000	74.87296			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.45750			100.43583			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.52284			100.50255			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.07410			101.05208			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.58380			100.56114			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		101.16766			101.14195			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.65291			101.63103			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000		101.07020			101.04976			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.23332			101.21099			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		99.96495			99.94742			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		99.96347			99.94520			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		99.87762			99.86014			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		99.82543			99.80797			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.70193			99.68440			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.51049			99.49300			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.49127			99.47373			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.37134			99.35388			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.07557			98.05742			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1235	On 21/07/2015	Spot Bond	0.00000		98.77367			98.75616			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.86171			99.84443			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.77155			99.78912			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.77146			99.78904			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.87683			99.89442			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51000		103.64355		6.51000	103.62552			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.77000		102.56287		8.78000	102.47086			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.26722			100.24661			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.27964			100.25807			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.23500		99.21852		9.24500	99.01475			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		64.49831		100.00000	65.77970			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.42445			100.40521			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.15411			100.13459			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.42016			101.40067			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.00520			100.98663			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.05563			101.03610			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		99.84754			99.82851			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.52205			100.48482			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.26334			100.24449			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.24626			100.22728			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.27118			100.25179			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.80000		103.50160		7.80000	103.47973			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.44173			100.42148			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.45345			100.43266			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.44824		7.83000	102.42651			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.43528			100.41532			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.44993			100.42930			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	102.48086			102.45837			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.43528			100.41532			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.44993			100.42930			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.24010		7.16000	102.22024			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.47862			100.45667			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.47627			100.45443			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.53232			100.50791			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.52474			100.50068			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.75221			100.71768			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.72633			100.69299			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.43470			100.41477			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.45345			100.43266			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.72745		8.73000	102.70320			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.17107			100.15101			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.44993			100.42930			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.84000	100.81812		8.85000	100.76704			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	99.99704			99.97681			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.46255			100.44157			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.47978			100.45778			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.47335			100.45165			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.48395			100.46199			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.53115			100.50680			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.52882			100.50457			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.52196			100.49827			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.71194			100.67926			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.71424			100.68146			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.72023			100.68748			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.57807			101.55748			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.63130			101.61000			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.18500		101.94905	9.19500	101.88900				0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.59936			101.57848			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.67387			101.65201			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.09500	99.93229		9.10500	99.87332				0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.87395			101.85315			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.97439			101.95246			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.20500	98.86010		9.21500	98.80308				0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.76966			101.74652			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.76966			101.74652			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		102.08736			102.06416			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.29560			100.27280			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.93989			101.91449			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.93989			101.91449			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.28815			102.26266			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.32362			100.29865			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.63075			102.59609			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.63075			102.59609			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	103.29032			103.25560			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.43699			100.40324			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.46314			100.44214			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.12292		101.06155	6.10778			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	100.68242			100.66270			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.45422			100.43362			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.85411			100.83407			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.45422			100.43362			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.46017			100.43930			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.46314			100.44214			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.45065			100.43022			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.46017			100.43930			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.49286			100.47050			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.49286			100.47050			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.49286			100.47050			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.54036			100.51583			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
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.55223			100.52716		0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.53739			100.51300		0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.77393			100.73873		0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.78866			100.75279		0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.78277			100.74717		0.00	0	0.00
TL20	On 22/02/2020	Spot Bond	9.53500		88.12736		9.54500	88.07152		0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700		0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.21500		102.25139		8.23000	102.19478		0.00	0	7,620,000,000.00
TN20	On 17/09/2020	Spot Bond	9.45000		105.90217		9.46000	105.83321		0.00	8,200,000	7,612,900,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.54358		100.00000	1.53980		0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.66000		106.67254		9.67000	106.58576		0.00	0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.87000		99.76814		9.88000	99.67894		0.00	6,808,000	16,078,278,000.00
TN27	On 14/11/2027	Spot Bond	9.92000		92.73356		9.93000	92.64165		0.00	0	9,573,200,000.00
TN30	On 09/10/2030	Spot Bond	10.29000		102.53339		10.30000	102.42790		0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.63500		101.95242		10.65000	101.79164		0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.25257			101.23316		0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		99.66663			101.42764		0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.94244			99.92322		0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.94095			99.92122		0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.94071			99.92093		0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.93300			99.91069		0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.91722			99.88970		0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.94087			99.92111		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
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.03500		10.00000	109.00700			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.70905			100.68909			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.72328			100.70291			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.61288			100.59395			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.65232			100.63216			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.32176		10.00000	100.29491			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.31374		9.75000	100.28756			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.31470		100.00000	10.28809			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.11805			101.09815			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.18481			101.16371			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.34452		100.00000	8.31074			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.89106		100.00000	8.85507			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.22181			101.20005			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.21898		100.00000	9.18166			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.22921			101.20731			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.49225		100.00000	9.45382			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.43523			101.40962			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.82615		100.00000	12.77421			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.88468			101.85094			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.48796		100.00000	16.42120			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.73573		100.00000	11.70730			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.71317			99.69525			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.45955			99.44153			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.92010			98.90148			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	98.68346			98.66518			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.41270			98.39424			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	98.13215			98.11347			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.86387			97.84513			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	102.16181			102.12320			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.99190			100.95375			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.80767			96.78889			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.33230			96.31378			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.99982			95.98096			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.32727			95.30888			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	95.10937			95.09112			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.74939			94.73077			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.42065			94.40180			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	94.03823			94.01900			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	99.27390			99.25740			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	93.76906			93.74983			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.82136		100.00000	15.78174			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	101.84438			101.82575			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	101.64199			101.62395			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	101.60274			101.58493			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	101.34589			101.32795			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.89151			100.87368			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.92193			100.90329			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC091	On 14/05/2015	Spot Bond		0.00000	100.50849			100.49096			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.51707			100.49924			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.48141			100.46358			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.44575			100.42792			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.40280			100.38433			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.39226			100.37443			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.33924			100.32139			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	101.48973			101.46986			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.53615			100.51630			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	101.36644			101.34822			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.49251			100.47427			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.10500	109.10860		9.11500	109.03586			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.40601		100.00000	8.38918			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.21155		100.00000	8.19511			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	102.07557			102.05599			0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond		100.00000	78.79057		100.00000	78.62677			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	76.04167		100.00000	75.88358			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	100.91156			100.89174			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.91200			100.89196			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.07696			100.05777			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.07713			100.05792			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.88154			100.86139			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	
VKE05	On 28/03/2018	Spot Bond	0.00000		100.90493			100.88424			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	100.00000		16.92999		100.00000	100.00000			0.00	75,855,000,000	38,000,000,000.00
VKE07	On 08/06/2020	Spot Bond	100.00000		8.86944		100.00000	100.00000			0.00	40,000,000,000	20,000,000,000.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.89127		100.00000	7.87547			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.69681		100.00000	7.68140			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94000		111.15572		6.94000	111.13478			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.17000		241.02491		1.20000	240.75279			0.00	34,000,000	1,617,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.37000		104.20901		6.37000	104.19089			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.61500		106.67220		7.63000	106.62177			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.92500		107.75367		7.93500	107.69573			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.21000		107.30484		8.22000	107.23955			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.30500		107.34587		8.31500	107.27402			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00000		99.20096		6.00000	99.18478			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93000		97.46641		5.93000	97.45098			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00000		99.18478		6.00000	99.16861			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.31500		72.98595		7.32500	72.94083			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		69.39163		100.00000	69.25996			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		38.98783		100.00000	38.91386			0.00	0	0.00
Total for j-Bonds :											0.00	8,104,578,200	2442748872860.00
Grand Total:											0.00	8,104,895,180	2442752883459.00