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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2015

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 27/05/2015	Any day expiry		12.08810	12.08810		12.05700	12.05700		18.01	0.00	6,034	0.00
\$ / R	On 03/06/2015	Any day expiry		12.11830	12.11830		12.06710	12.06710		14.92	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	Call	209.48530	0.20949	172.22190	0.17222	209.485	15.71	0.00	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	41.52190	0.04152	31.41830	0.03142	41.522	16.18	0.00	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		12.12030	12.12030		12.06910	12.06910		14.99	0.00	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	5.39630	0.00540	7.42800	0.00743	5.396	17.31	0.00	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	23.04730	0.02305	17.22150	0.01722	23.047	17.09	0.00	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.12850	12.12850		12.07720	12.07720		14.48	0.00	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	77.39900	0.07740	96.87000	0.09687	77.399	14.66	0.00	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.13050	12.13050		12.07930	12.07930		14.77	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.13670	12.13670		12.08530	12.08530		14.74	0.00	69,077	904,263.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.36490	0.00036	0.41720	0.00042	0.365	20.92	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.39520	0.00040	0.45320	0.00045	0.395	20.79	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.48290	0.00048	0.55800	0.00056	0.483	20.47	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.90530	0.00091	0.98270	0.00098	0.905	19.08	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.95880	0.00096	1.04040	0.00104	0.959	18.90	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	2.90020	0.00290	3.16100	0.00316	2.900	15.66	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	661.33150	0.66133	611.05750	0.61106	661.331	14.46	0.00	0	1,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	641.69610	0.64170	592.00630	0.59201	641.696	14.27	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	4.99610	0.00500	6.70630	0.00671	4.996	14.27	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	547.01640	0.54702	498.92590	0.49893	547.016	14.35	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	501.07630	0.50108	454.11330	0.45411	501.076	14.39	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	31.18540	0.03119	39.74070	0.03974	31.185	14.49	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	34.75780	0.03476	44.10310	0.04410	34.758	14.50	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	272.70640	0.27271	236.70320	0.23670	272.706	14.60	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	89.36050	0.08936	108.53500	0.10854	89.360	14.66	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	226.06050	0.22606	193.83500	0.19384	226.060	14.66	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	96.94930	0.09695	117.24580	0.11725	96.949	14.67	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	201.65650	0.20166	171.68780	0.17169	201.657	14.69	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	154.16220	0.15416	130.91720	0.13092	154.162	14.88	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	145.31960	0.14532	123.07640	0.12308	145.320	14.97	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	91.51570	0.09152	75.96380	0.07596	91.516	15.69	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	66.20150	0.06620	54.21660	0.05422	66.201	16.16	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	47.46430	0.04746	38.34590	0.03835	47.464	16.64	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	410.76430	0.41076	453.04590	0.45305	410.764	16.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	38.75380	0.03875	31.05080	0.03105	38.754	16.92	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	33.82210	0.03382	26.94890	0.02695	33.822	17.11	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	30.52810	0.03053	24.22220	0.02422	30.528	17.26	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	871.76130	0.87176	920.88730	0.92089	871.761	18.96	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	8.46130	0.00846	6.18730	0.00619	8.461	18.96	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	3.98760	0.00399	2.75140	0.00275	3.988	19.97	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,116.90480	1.11690	1,167.16640	1.16717	1,116.905	20.11	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.81810	0.00182	1.27900	0.00128	1.818	21.09	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.60190	0.00160	1.13410	0.00113	1.602	21.28	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.16340	12.16340	12.11170	12.11170		14.58	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.16540	12.16540	12.11370	12.11370		14.61	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	1.15690	0.00116	1.25120	0.00125	1.157	16.72	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	4.55350	0.00455	5.19160	0.00519	4.554	15.33	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	106.60910	0.10661	91.92150	0.09192	106.609	15.89	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.04360	0.00004	0.04530	0.00005	0.044	25.96	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.17360	12.17360	12.12180	12.12180		14.61	0.00	2,000	15,883.00
\$ / R	On 06/07/2015	Any day expiry			12.18580	12.18580	12.13400	12.13400		14.50	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	161.28480	0.16128	142.91400	0.14291	161.285	15.19	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.20000	12.20000	12.14830	12.14830		14.42	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.21430	12.21430	12.18910	12.18910		14.35	0.00	2,373	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.23260	12.23260	12.18090	12.18090		14.47	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	5.72070	0.00572	6.58820	0.00659	5.721	14.85	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	15.37200	0.01537	18.44240	0.01844	15.372	13.88	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	145.41050	0.14541	132.49530	0.13250	145.410	16.01	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.63490	0.00863	7.99060	0.00799	8.635	30.38	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.28910	12.28910	12.23620	12.23620		14.50	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	408.52510	0.40853	379.08860	0.37909	408.525	14.27	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.29330	12.29330	12.24030	12.24030		14.51	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	13.53680	0.01354	14.60300	0.01460	13.537	14.69	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	30.62570	0.03063	33.33010	0.03333	30.626	13.97	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	165.70960	0.16571	154.25070	0.15425	165.710	16.62	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	18.84780	0.01885	17.65340	0.01765	18.848	29.59	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.30170	12.30170	12.24880	12.24880		14.46	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.32330	12.32330	12.27020	12.27020		14.50	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.33190	12.33190	12.27880	12.27880		14.47	0.00	19,412	218,791.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	11.04450	0.01104	12.39530	0.01240	11.045	15.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,743.90860	1.74391	1,692.25620	1.69226	1,743.909	14.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	26.12300	0.02612	28.87830	0.02888	26.123	14.07	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,359.08780	1.35909	1,308.83720	1.30884	1,359.088	14.02	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	27.18780	0.02719	30.03720	0.03004	27.188	14.02	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,202.00260	1.20200	1,152.92880	1.15293	1,202.003	13.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	43.02250	0.04302	47.30710	0.04731	43.023	13.79	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	47.18790	0.04719	51.83870	0.05184	47.188	13.76	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	52.86080	0.05286	57.99950	0.05800	52.861	13.73	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	83.11900	0.08312	90.72970	0.09073	83.119	13.57	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	90.21170	0.09021	98.37290	0.09837	90.212	13.54	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	833.63990	0.83364	789.57580	0.78958	833.640	13.50	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	101.73990	0.10174	110.77580	0.11078	101.740	13.50	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	105.83030	0.10583	115.17110	0.11517	105.830	13.48	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	154.16610	0.15417	169.65890	0.16966	154.166	13.60	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	560.80090	0.56080	527.80120	0.52780	560.801	13.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	228.90090	0.22890	249.00120	0.24900	228.901	13.95	0.00	10,000	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	537.91130	0.53791	505.84870	0.50585	537.911	14.02	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	515.74230	0.51574	484.61350	0.48461	515.742	14.09	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	504.92560	0.50493	474.26160	0.47426	504.926	14.12	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	489.03210	0.48903	459.06740	0.45907	489.032	14.17	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	453.48930	0.45349	425.13650	0.42514	453.489	14.30	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	438.90550	0.43891	411.24010	0.41124	438.906	14.35	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	330.97800	0.33098	310.83650	0.31084	330.978	15.07	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	244.09350	0.24409	229.26400	0.22926	244.093	15.96	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	189.66250	0.18966	178.68830	0.17869	189.663	16.77	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	187.88940	0.18789	177.03500	0.17703	187.889	16.80	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	182.68560	0.18269	172.18340	0.17218	182.686	16.90	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	139.21980	0.13922	131.67840	0.13168	139.220	17.86	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	84.96730	0.08497	81.01380	0.08101	84.967	19.76	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	68.19930	0.06820	65.33860	0.06534	68.199	20.70	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	56.47600	0.05648	54.36140	0.05436	56.476	21.58	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.36210	12.36210	12.30890	12.30890		14.61	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	22.33470	0.02233	25.12240	0.02512	22.335	14.44	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	43.73870	0.04374	49.13360	0.04913	43.739	13.73	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	75.22880	0.07523	83.01010	0.08301	75.229	13.61	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	184.49880	0.18450	175.29240	0.17529	184.499	17.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	104.54180	0.10454	100.39660	0.10040	104.542	19.56	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	29.68060	0.02968	29.23940	0.02924	29.681	28.40	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.36650	12.36650	12.31310	12.31310		14.63	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.42690	12.42690	12.37330	12.37330		14.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	31.40560	0.03141	36.22220	0.03622	31.406	14.37	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	55.06230	0.05506	61.76770	0.06177	55.062	13.60	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	200.77750	0.20078	193.43930	0.19344	200.778	18.02	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	16.98	Call	42.57900	0.04258	43.77790	0.04378	42.579	27.56	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.48730	12.48730	12.43340	12.43340		14.93	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	39.72790	0.03973	45.89160	0.04589	39.728	14.32	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	66.09570	0.06610	73.80120	0.07380	66.096	13.59	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	212.73240	0.21273	207.15440	0.20715	212.732	18.64	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	47.96730	0.04797	49.45580	0.04946	47.967	27.35	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.51620	12.51620	12.46200	12.46200		14.90	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.52300	12.52300	12.46870	12.46870		14.91	0.00	2,265	96,549.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,627.27510	1.62728	1,580.01390	1.58001	1,627.275	13.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	54.27510	0.05428	61.31390	0.06131	54.275	13.97	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,581.18050	1.58118	1,534.12980	1.53413	1,581.180	13.87	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,399.55170	1.39955	1,353.35670	1.35336	1,399.552	13.47	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,230.10100	1.23010	1,187.67140	1.18767	1,230.101	13.38	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	151.55630	0.15156	165.33560	0.16534	151.556	13.40	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	187.78640	0.18779	202.82100	0.20282	187.786	13.42	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	202.08910	0.20209	217.56790	0.21757	202.089	13.42	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	232.94080	0.23294	253.33220	0.25333	232.941	13.43	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	274.61050	0.27461	296.68720	0.29669	274.610	13.68	0.00	20,000	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	775.32720	0.77533	743.76290	0.74376	775.327	13.78	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	743.01210	0.74301	712.41710	0.71242	743.012	13.93	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	717.08190	0.71708	687.27240	0.68727	717.082	14.05	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	400.21110	0.40021	383.80110	0.38380	400.211	16.26	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	375.35170	0.37535	360.28930	0.36029	375.352	16.53	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	352.46440	0.35246	338.68870	0.33869	352.464	16.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	304.62700	0.30463	293.50320	0.29350	304.627	17.45	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	294.04620	0.29405	283.51610	0.28352	294.046	17.62	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	182.38710	0.18239	177.90920	0.17791	182.387	19.85	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	145.86370	0.14586	143.44860	0.14345	145.864	21.03	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	137.75310	0.13775	136.65930	0.13666	137.753	21.36	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	135.98430	0.13598	136.27800	0.13628	135.984	21.44	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	128.28570	0.12829	131.32670	0.13133	128.286	25.05	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.54570	12.54570	12.49110	12.49110		15.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	46.21730	0.04622	52.87270	0.05287	46.217	14.22	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	74.67560	0.07468	82.81970	0.08282	74.676	13.55	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	220.50390	0.22050	213.26480	0.21326	220.504	19.23	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	51.16720	0.05117	51.30460	0.05130	51.167	27.02	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.62950	12.62950	11.80100	11.80100		15.08	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	217.94250	0.21794	0.00000	0.00000	217.943	13.37	0.00	250	250.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	244.31560	0.24432	0.00000	0.00000	244.316	19.81	0.00	250	250.00
\$ / R	On 12/02/2016	Any day expiry			12.66570	12.66570	12.60960	12.60960		15.17	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	167.31410	0.16731	181.90310	0.18190	167.314	13.24	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	202.34970	0.20235	199.28640	0.19929	202.350	22.24	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.69510	12.69510	11.80100	11.80100		15.26	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	225.89660	0.22590	0.00000	0.00000	225.897	13.34	0.00	250	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	253.03740	0.25304	0.00000	0.00000	253.037	20.48	0.00	250	250.00
\$ / R	On 11/03/2016	Any day expiry			12.72960	12.72960	12.67270	12.67270		15.25	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.73660	12.73660	12.67960	12.67960		15.23	0.00	0	5,292.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	88.15840	0.08816	97.36110	0.09736	88.158	13.68	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	162.20120	0.16220	176.90960	0.17691	162.201	13.16	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	230.90120	0.23090	246.93030	0.24693	230.901	13.34	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	240.24400	0.24024	256.40540	0.25641	240.244	13.37	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	266.34570	0.26635	282.83420	0.28283	266.346	13.43	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	280.04410	0.28004	296.68250	0.29668	280.044	13.46	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	343.79150	0.34379	365.40710	0.36541	343.792	13.69	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	397.15780	0.39716	378.98420	0.37898	397.158	18.30	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	340.82620	0.34083	325.37600	0.32538	340.826	19.15	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	305.99230	0.30599	292.33390	0.29233	305.992	19.78	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	237.15560	0.23716	231.41980	0.23142	237.156	23.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	235.54820	0.23555	226.09160	0.22609	235.548	26.40	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	35.66660	0.03567	33.76610	0.03377	35.667	26.40	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.77130	12.77130	11.80100	11.80100		15.34	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	235.30380	0.23530	0.00000	0.00000	235.304	13.36	0.00	250	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	264.57320	0.26457	0.00000	0.00000	264.573	21.17	0.00	250	250.00
\$ / R	On 26/04/2016	Any day expiry			12.83610	12.83610	11.80100	11.80100		15.41	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	242.61570	0.24262	0.00000	0.00000	242.616	13.39	0.00	250	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	289.87320	0.28987	0.00000	0.00000	289.873	22.40	0.00	250	250.00
\$ / R	On 27/05/2016	Any day expiry			12.90780	12.90780	11.80100	11.80100		15.59	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	248.03860	0.24804	0.00000	0.00000	248.039	13.37	0.00	250	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	317.95930	0.31796	0.00000	0.00000	317.959	23.68	0.00	250	250.00
\$ / R	On 09/06/2016	Any day expiry			12.93610	12.93610	12.87650	12.87650		15.71	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.94450	12.94450	12.88500	12.88500		15.71	0.00	0	1,300.00
\$ / R	On 28/06/2016	Any day expiry			12.97620	12.97620	11.80100	11.80100		15.84	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	254.95640	0.25496	0.00000	0.00000	254.956	13.38	0.00	250	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	347.21290	0.34721	0.00000	0.00000	347.213	24.92	0.00	250	250.00
\$ / R	On 27/07/2016	Any day expiry			13.03740	13.03740	11.80100	11.80100		15.97	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	260.93370	0.26093	0.00000	0.00000	260.934	13.38	0.00	250	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	353.07040	0.35307	0.00000	0.00000	353.070	25.63	0.00	250	250.00
\$ / R	On 26/08/2016	Any day expiry			13.10070	13.10070	11.80100	11.80100		16.07	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	265.59720	0.26560	0.00000	0.00000	265.597	13.36	0.00	250	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	323.95360	0.32395	0.00000	0.00000	323.954	25.50	0.00	250	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.15140	13.15140	13.09420	13.09420		16.16	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.17040	13.17040	11.80100	11.80100		16.16	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	273.43500	0.27343	0.00000	0.00000	273.435	13.42	0.00	250	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	295.73070	0.29573	0.00000	0.00000	295.731	25.14	0.00	250	250.00
\$ / R	On 26/10/2016	Any day expiry			13.22950	13.22950	11.80100	11.80100		16.24	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	279.21050	0.27921	0.00000	0.00000	279.210	13.46	0.00	250	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	272.68360	0.27268	0.00000	0.00000	272.684	24.93	0.00	250	250.00
\$ / R	On 28/11/2016	Any day expiry			13.29920	13.29920	11.80100	11.80100		16.39	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	283.45850	0.28346	0.00000	0.00000	283.458	13.45	0.00	250	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	254.68070	0.25468	0.00000	0.00000	254.681	24.89	0.00	250	250.00
\$ / R	On 14/12/2016	Any day expiry			13.33290	13.33290	13.27770	13.27770		16.37	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.34350	13.34350	13.28840	13.28840		16.45	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	279.77500	0.27977	0.00000	0.00000	279.775	13.32	0.00	250	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	226.67100	0.22667	0.00000	0.00000	226.671	24.38	0.00	250	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.13670		12.13670		12.08530	12.08530		14.74		0.00	109	728.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.33190		12.33190		12.27880	12.27880		14.47		0.00	19	263.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.52300		12.52300		12.46870	12.46870		14.91		0.00	4	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.73660		12.73660		12.67960	12.67960		15.23		0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.59910		18.59910		18.58650	18.58650		13.38		0.00	134	29,015.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.67210		0.00067		1.06540	0.00107	0.672	16.02		0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	6.95040		0.00695		4.59520	0.00460	6.950	17.78		0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.88570		18.88570		18.87100	18.87100		13.80		0.00	30	3,328.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	212.51350		0.21251		207.28290	0.20728	212.513	13.49		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	261.10570		0.26111		255.79520	0.25580	261.106	13.55		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	387.80910		0.38781		382.81110	0.38281	387.809	13.67		0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	161.42080		0.16142		152.66680	0.15267	161.421	15.94		0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.16950		19.16950		19.15440	19.15440		14.04		0.00	0	9,397.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	249.87240		0.24987		246.05780	0.24606	249.872	13.26		0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	440.04810		0.44005		428.34800	0.42835	440.048	15.60		0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	356.39760		0.35640		346.31460	0.34631	356.398	16.20		0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.49190		19.49190		19.47370	19.47370		14.35		0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09804		0.09804		0.09820	0.09820		12.72		0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09975		0.09975		0.09990	0.09990		12.98		0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10162		0.10162		0.10162	0.10162		14.83		0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.17180		13.17180		13.14740	13.14740		13.20		0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.02200		0.00002		0.03000	0.00003	0.022	22.03		0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.19770		13.19770		13.17300	13.17300		13.59		0.00	3,084	147,376.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.37530		0.00138		1.75390	0.00175	1.375	15.29		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	10.46600		0.01047		12.34770	0.01235	10.466	13.43		0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	280.03660		0.28004		298.69220	0.29869	280.037	14.30		0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	19.36990		0.01937		17.29330	0.01729	19.370	15.65		0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	3.58980		0.00359		3.24420	0.00324	3.590	17.03		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.09480		0.00009		0.10330	0.00010	0.095	22.09		0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.42930		13.42930		13.40360	13.40360		13.47		0.00	0	25,958.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	110.49280		0.11049		116.17720	0.11618	110.493	12.76		0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	165.30500		0.16531		173.18020	0.17318	165.305	12.89		0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	610.46420		0.61046		594.24080	0.59424	610.464	13.04		0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	93.15750		0.09316		90.33500	0.09034	93.158	17.30		0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.65960		13.65960		13.63300	13.63300		13.89		0.00	0	10,618.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	256.75480		0.25675		267.21080	0.26721	256.755	12.85		0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	712.90750		0.71291		730.36600	0.73037	712.908	14.45		0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	113.77540		0.11378		115.85890	0.11586	113.775	20.48		0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.92430		13.92430		13.89520	13.89520		14.20		0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.45160		14.45160		14.42290	14.42290		14.69		0.00	0	0.00
AI R03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			458.79100		458.79100		458.48000	458.48000				0.00	0	124.00
AL37	On 05/11/2015	Index Future			466.32800		466.32800		466.02000	466.02000				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
AL7T	On 06/08/2015	Index Future			542.44200		542.44200		541.71200	541.71200			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			551.35400		551.35400		550.62000	550.62000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			495.18300		495.18300		494.55300	494.55300			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			503.31900		503.31900		502.68600	502.68600			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			511.88500		511.88500		511.25400	511.25400			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.35610		9.35610		9.35650	9.35650		11.13	0.00	500	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.16990		0.00017		0.25250	0.00025	0.170	17.68	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.88980		0.00089		0.99120	0.00099	0.890	15.82	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	9.61250		0.00961		9.09700	0.00910	9.613	13.34	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	232.10150		0.23210		231.99360	0.23199	232.102	12.39	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	38.25410		0.03825		39.12070	0.03912	38.254	11.81	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	14.45850		0.01446		15.29270	0.01529	14.458	12.49	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.45720		9.45720		9.45690	9.45690		11.66	0.00	500	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.56110		9.56110		9.56060	9.56060		13.16	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.68240		9.68240		9.68120	9.68120		13.07	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.72060		9.72060		9.72940	9.72940		11.42	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.86320		9.86320		9.87100	9.87100		11.35	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.76260		12.76260		12.73750	12.73750		13.92	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.01840		13.01840		12.99230	12.99230		14.12	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95390		1.95390		1.94520	1.94520		13.66	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97340		1.97340		1.96390	1.96390		13.38	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77350		1.77350		1.77020	1.77020		14.80	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80660		1.80660		1.80300	1.80300		11.84	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.60926		125.60926		125.64401	125.64401			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			126.11327		126.11327		126.15210	126.15210			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES33	On 06/08/2015	Bond Future	9.75091	84.08264	9.77462	83.91240	0.00	0	6,396.00			
ES33	On 05/11/2015	Bond Future	9.83636	81.66294	9.86049	81.49226	0.00	0	0.00			
ES33	On 04/02/2016	Bond Future	9.92086	83.05397	9.94542	82.88283	0.00	0	0.00			
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
GOVI	On 06/08/2015	GOVI	491.52700	491.52700	490.92300	490.92300	0.00	1	455.00			
GOVI	On 05/11/2015	GOVI	499.60300	499.60300	498.99600	498.99600	0.00	0	27.00			
GOVI	On 04/02/2016	GOVI	508.10600	508.10600	507.50100	507.50100	0.00	0	0.00			
I2025	On 06/08/2015	Bond Future	120.76153	120.76153	120.73263	120.73263	0.00	0	16.00			
I2025	On 05/11/2015	Bond Future	122.72571	122.72571	122.69963	122.69963	0.00	0	0.00			
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
I2038	On 06/08/2015	Bond Future	125.40197	125.40197	125.48197	125.48197	0.00	0	3,627.00			
I2038	On 05/11/2015	Bond Future	127.44170	127.44170	127.52658	127.52658	0.00	0	0.00			
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
I2046	On 06/08/2015	Bond Future	127.19732	127.19732	127.16451	127.16451	0.00	0	5,722.00			
I2046	On 05/11/2015	Bond Future	127.86804	127.86804	127.83815	127.83815	0.00	0	0.00			
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
I2050	On 06/08/2015	Bond Future	134.72309	134.72309	135.18395	135.18395	0.00	0	3,821.00			
I2050	On 05/11/2015	Bond Future	136.91432	136.91432	137.38617	137.38617	0.00	0	0.00			
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000	100.00000	100.00000	0.00	0	0.00			
IGOV	On 06/08/2015	Index Future	229.26400	229.26400	229.37100	229.37100	0.00	0	1,080.00			
IGOV	On 05/11/2015	Index Future	233.03100	233.03100	233.14300	233.14300	0.00	0	17.00			
IGOV	On 04/02/2016	Index Future	236.99700	236.99700	237.11600	237.11600	0.00	0	0.00			
ILBI	On 06/08/2015	Index Future	621.69700	621.69700	621.87500	621.87500	0.00	0	159.00			
ILBI	On 05/11/2015	Index Future	631.95600	631.95600	632.14000	632.14000	0.00	0	0.00			
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000	93.86000	6.14000	93.86000	0.00	0	7,500.00			
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.25000	93.75000	6.25000	93.75000	0.00	0	0.00			
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.34000	93.66000	6.34000	93.66000	0.00	0	0.00			
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.47000	93.53000	6.47000	93.53000	0.00	0	0.00			
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.57000	93.43000	6.57000	93.43000	0.00	0	0.00			
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.78000	93.22000	6.78000	93.22000	0.00	0	0.00			
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.94000	93.06000	6.94000	93.06000	0.00	1,500	2,000.00			
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.05000	92.95000	7.05000	92.95000	0.00	0	0.00			
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.31000	92.69000	7.31000	92.69000	0.00	0	0.00			
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.49000	92.51000	7.49000	92.51000	0.00	0	0.00			
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.63000	92.37000	7.63000	92.37000	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
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.75000	92.25000		7.75000	92.25000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12330	0.12330		0.12340	0.12340			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12290	0.12290		0.12290	0.12290			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12260	0.12260		0.12180	0.12180			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06100	0.06100		0.06060	0.06060			0	37,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05700	0.05700		0.05700	0.05700			0	12,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05570	0.05570		0.05580	0.05580			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.76810	8.76810		8.75130	8.75130		11.86	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.83040	8.83040		8.81270	8.81270		10.40	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.90100	8.90100		8.88340	8.88340		12.07	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.08740	1.08740		1.09000	1.09000			0	109.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08900	1.08900		1.09160	1.09160			0	24,993.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09080	1.09080		1.09340	1.09340			0	0.00
R186	On 06/08/2015		Bond Future	8.19510	118.29984		8.21813	118.11292		9.39	2,525	40,747.00
R186	On 06/08/2015	7.65	Call	462.32000	0.46232		437.97000	0.43797	462.320	9.18	0	75.00
R186	On 06/08/2015	7.75	Call	632.26000	0.63226		600.21000	0.60021	632.260	9.21	0	1,000.00
R186	On 06/08/2015	8.05	Call	1,412.80000	1.41280		1,350.33000	1.35033	1,412.800	9.32	0	75.00
R186	On 06/08/2015	8.45	Put	1,106.47000	1.10647		1,182.45000	1.18245	1,106.470	9.51	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,080.38000	1.08038		1,155.19000	1.15519	1,080.380	9.52	0	75.00
R186	On 06/08/2015	8.50	Put	980.75000	0.98075		1,050.98000	1.05098	980.750	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	866.91000	0.86691		931.57000	0.93157	866.910	9.57	0	4,229.00
R186	On 06/08/2015	8.90	Put	334.86000	0.33486		367.52000	0.36752	334.860	9.79	0	5,350.00
R186	On 05/11/2015		Bond Future	8.24964	120.22414		8.27310	120.03757		9.27	0	500.00
R186	On 05/11/2015	8.22	Put	3,080.64000	3.08064		3,184.03000	3.18403	3,080.640	9.26	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,960.13000	2.96013		3,061.13000	3.06113	2,960.130	9.27	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,585.09000	2.58509		2,678.16000	2.67816	2,585.090	9.31	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,246.48000	2.24648		2,331.70000	2.33170	2,246.480	9.36	0	6,248.00
R186	On 05/11/2015	9.00	Put	954.13000	0.95413		1,001.30000	1.00130	954.130	9.61	0	2,600.00
R186	On 04/02/2016		Bond Future	8.29873	116.97289		8.32262	116.78671		9.06	0	5,512.00
R186	On 05/05/2016		Bond Future	8.33500	119.08380		8.35969	118.89510		9.06	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	290.04361	290.04361		289.97697	289.97697			68	978.00
R197	On 05/11/2015		Bond Future	294.76008	294.76008		294.70024	294.70024			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	237.38345	237.38345		237.32447	237.32447			40	54,173.00
R202	On 05/11/2015		Bond Future	241.24344	241.24344		241.19023	241.19023			0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			8.03100		101.89945		8.05429	101.77084		7.14	2,550	17,277.00
R2023	On 06/08/2015	Bond Future	9.07	Put	67.10000		0.06710		75.87000	0.07587	67.100	7.63	0	911.00
R2023	On 05/11/2015	Bond Future			8.09388		99.63304		8.11771	99.50512		7.34	0	0.00
R2023	On 04/02/2016	Bond Future			8.15329		101.32983		8.17769	101.20270		7.03	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.23494		105.29036		7.26105	105.23985		2.34	0	17,001.00
R203	On 06/08/2015	Bond Future	7.84	Put	87.74000		0.08774		97.48000	0.09748	87.740	2.43	0	5,000.00
R203	On 05/11/2015	Bond Future			7.31753		102.83685		7.34574	102.78841		2.04	0	0.00
R203	On 04/02/2016	Bond Future			7.39300		104.58838		7.42394	104.54217		1.51	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.61287		95.24085		8.63586	95.05965		0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.66854		96.79098		8.69190	96.60951		0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.70475		99.04520		8.72755	98.85276		0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.76173		96.50098		8.78489	96.30817		0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.81451		98.14488		8.83803	97.95166		0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.81419		97.26658		8.83186	97.10178		0.00	0	33,382.00
R2037	On 05/11/2015	Bond Future			8.86710		98.84980		8.88497	98.68504		0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.91740		96.27599		8.93546	96.11140		0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.50884		102.55591		7.52857	102.49777		3.56	0	19,744.00
R204	On 06/08/2015	Bond Future	8.41	Put	44.11000		0.04411		49.21000	0.04921	44.110	3.78	0	699.00
R204	On 05/11/2015	Bond Future			7.58436		104.22407		7.60482	104.16788		3.38	0	0.00
R204	On 04/02/2016	Bond Future			7.65048		101.96178		7.67175	101.90768		2.90	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.88184		98.92026		8.89940	98.74156		0.00	0	10,735.00
R2044	On 05/11/2015	Bond Future			8.93266		100.53038		8.95041	100.35166		0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.98100		97.86002		8.99895	97.68118		0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.86791		102.66367		8.88526	102.48193		0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.91980		99.90339		8.93735	99.72153		0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.96965		101.60494		8.98741	101.42287		0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.73965		98.73763		7.76424	98.64800		4.72	651	38,359.00
R207	On 06/08/2015	Bond Future	7.46	Call	401.78000		0.40178		379.51000	0.37951	401.780	4.66	0	70.00
R207	On 05/11/2015	Bond Future			7.80999		100.34416		7.83546	100.25588		4.52	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 05/11/2015	Bond Future	7.43	Call	647.42000	0.64742	621.68000	0.62168	647.420	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	734.30000	0.73430	706.00000	0.70600	734.300	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.87509	98.41096	7.90155	98.32411		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	563.21000	0.56321	541.49000	0.54149	563.210	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	811.62000	0.81162	783.01000	0.78301	811.620	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.92110	100.18692	7.94939	100.09923		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,095.69000	1.09569	1,063.49000	1.06349	1,095.690	4.09	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.84279	97.55799	7.86130	97.47750		5.81	0.00	566	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	55.98000	0.05598	62.15000	0.06215	55.980	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.90759	95.74501	7.92648	95.66594		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	619.37000	0.61937	644.15000	0.64415	619.370	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.96549	97.37577	7.98478	97.29819		5.41	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.75353	78.55723	8.77601	78.38374		14.36	0.00	10	25,844.00
R209	On 06/08/2015	Bond Future	9.90	Put	109.63000	0.10963	122.34000	0.12234	109.630	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.80398	76.68716	8.82679	76.51296		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.85057	77.99343	8.87369	77.81857		14.85	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.36222	179.36222	179.41786	179.41786			0.00	0	1,184.00
R210	On 05/11/2015	Bond Future			180.16012	180.16012	180.22154	180.22154			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.11166	133.11166	133.09099	133.09099			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.27678	135.27678	135.25951	135.25951			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.78078	138.78078	138.91890	138.91890			0.00	0	1,113.00
R212	On 05/11/2015	Bond Future			141.03819	141.03819	141.18238	141.18238			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 06/08/2015	Bond Future			8.65259	89.14810	8.67529	88.97562		12.28	0.00	810	17,857.00
R213	On 05/11/2015	Bond Future			8.70916	87.05398	8.73221	86.88117		12.74	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R213	On 04/02/2016	Bond Future		8.76340	88.53658		8.78682	88.36335		12.60	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future		8.79646	79.69507		8.81373	79.55404		15.14	520	20,496.00
R214	On 05/11/2015	Bond Future		8.84655	77.70042		8.86401	77.55926		15.72	0	0.00
R214	On 04/02/2016	Bond Future		8.89450	79.02373		8.91215	78.88242		15.68	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,242.06000	21,242.06000		21,187.68000	21,187.68000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.56390	4.56390		4.56780	4.56780		11.70	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.51530	4.51530		4.51530	4.51530		12.06	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.67660	1.67660		1.67660	1.67660			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.63360	1.63360		1.62990	1.62990			0	90.00

Total for Derivatives : **0.00** **150,782** **4,198,016.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.14978			101.09588			0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.41365			101.35146			0	0.00
AA05	On 22/03/2019	Spot Bond		9.00500	102.60277		9.02000	102.48130			0	800,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.98450			100.92221			0	0.00
AA07	On 15/04/2021	Spot Bond		9.24500	102.28953		9.26000	102.14644			140,000,000	70,000,000.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.49100		10.00000	108.40600			0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.17876			100.11208			410,000,000	205,000,000.00
AB011	On 21/11/2023	Spot Bond		0.00000	98.92993			98.86008			0	50,000,000.00
AB013	On 21/11/2018	Spot Bond		9.48000	96.80668		9.49500	96.69098			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.71714		100.00000	9.64669			0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.34522		10.84000	100.25890			0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.10808		100.00000	11.04223			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB08	On 03/05/2017	Spot Bond	0.00000		101.07598			101.01005			0	0.00
AB09	On 03/05/2017	Spot Bond	8.74000		103.46597		8.76000	103.35838			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.13000		273.70281		2.13000	273.48875			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.88783			101.83146			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.80721			101.74628			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.64661			101.58259			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.68798			101.62229			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.14235			99.08181			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.63720			100.57833			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.55823			100.49868			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.37976			100.31708			39,600,000	19,800,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.38931			100.32500			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.87000		174.76783		1.87000	174.63500			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.73432		2.76000	165.59610			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.37068		2.17000	176.23217			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.96469		1.82000	185.82411			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.13625		81.19587		8.15625	81.10361			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.13625		81.19587		8.15625	81.10361			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.52000			99.50000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.52714			101.46161			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.68000			98.66000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.74000			97.72000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN44	On 14/12/2015	Spot Bond			0.00000		97.23000			97.21000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond			0.00000		95.81000			95.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond			0.00000		96.44000			96.10000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond			0.00000		101.09199			101.03159			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond			0.00000		100.99693			100.93649			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond			0.00000		94.73000			94.72000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond			0.00000		94.00000			93.98000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond			0.00000		93.00000			93.69000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond			0.00000		93.44000			93.43000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond			0.00000		101.31285			101.25223			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond			6.76000		104.69466		6.84000	104.61314			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond			0.00000		101.00609			100.94099			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond			0.00000		91.70000			91.69000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond			0.00000		91.49000			91.48000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond			2.51000		110.93778		2.51000	110.84747			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond			2.34000		163.47363		2.33500	163.43186			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond			2.30500		215.37726		2.30500	215.20575			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond			0.00000		90.16000			90.16000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond			0.00000		90.15000			90.16000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond			9.58000		92.08567		9.60000	91.91463			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond			0.00000		101.95000			101.95000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond			0.00000		102.19000			102.21000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000		71.18000			71.16000			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
ABN72	On 17/03/2018	Spot Bond	0.00000		102.37447			102.35145			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.71000			97.74000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.64793		9.63000	110.56220			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.31000			101.33000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.54500		111.25972		9.56500	111.02980			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.95000		91.29934		8.96500	91.17090			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.31000			100.19000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		113.98000			111.77000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.64000		110.57628		9.66000	110.34735			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.85000			91.85000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.79440			101.73247			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.70087			100.63455			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.29000		105.90976		8.31000	105.78930			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.95500		103.47279		8.97000	103.33033			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.24000		100.52182		9.26000	100.36965			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.65500		100.56282		9.67000	100.41077			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.05000		96.64122		9.07000	96.49331			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.74000		95.58625		9.76000	95.38305			0	1,680,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.60500		103.24854		7.60500	103.18574			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.94000		277.39745		1.94000	277.18481			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.08000		131.97465		1.08000	131.88269			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.00000		134.75626		1.98000	134.81510			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00662		100.00000	0.00657			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		95.09455		100.00000	94.37594			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.92000		103.46871		11.00000	103.35486			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.33355			100.25051			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.25382		100.00000	10.17948			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.34158			100.25652			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.45505			100.34148			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		61.11755		100.00000	60.67445			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.32552			100.24449			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.18986		11.00000	70.12968			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		39.11523		100.00000	38.83165			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		101.74519			101.67322			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.91031			101.83143			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.67156			101.60267			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.72131			101.65034			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	101.74320			101.67131			0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.87977			102.80666			0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.87977			102.80666			0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.89602			102.82248			0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.89602			102.82248			0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.86352			102.79083			0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.23076			96.17478			0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.60600		10.00000	109.52000			0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.47900			101.41167			0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.69149			101.62177			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.74099			101.66919			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.76083			101.68820			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.72105			101.65009			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.63178			101.56455			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45000	103.99448		9.47000	103.84107			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.78530			100.71663			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.39389			101.32561			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	90.43183			90.37165			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	185.51628			184.61327			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	185.55462			184.65086			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.67147			101.60258			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.59110			102.52381			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000		99.97923			99.91726			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.58938			102.52218			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.85298			102.78062			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.23823			103.16780			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.95694			101.88621			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.62895			102.56768			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.67746			101.60832			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		102.54265			102.47870			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.64186			101.57421			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		101.57216			101.50742			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.99884		10.23000	101.91592			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		101.53619			101.47295			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.22721			117.55267			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.55500		105.18520		9.57000	105.05454			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		101.63581			101.56841			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.03515		1.75000	117.94649			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		101.51627			101.45386			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		101.60326			101.53618			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		101.65279			101.58362			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		101.55372			101.48873			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		101.64741			101.58607			185,714,200	92,857,100.00
ACL181	On 20/06/2017	Spot Bond	0.00000		101.73995			101.66904			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		102.99349			102.93182			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000		101.53588			101.47165			200,000,000	100,000,000.00
ACL184	On 20/09/2017	Spot Bond	0.00000		102.50140			102.43623			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		101.64289			101.57413			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		101.60090			101.53495			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		101.68532			101.61584			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		101.71118			101.64062			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		101.66818			101.61076			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		101.88402			101.82606			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		101.71724			101.64643			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		101.71724			101.64643			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		101.81120			101.73529			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		101.61317			101.54567			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		101.81494			101.74006			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		103.38094			103.31226			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		101.81120			101.73529			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		97.59163			97.53373			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		101.75108			101.67886			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		101.73202			101.65947			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		134.99327			134.36187			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		135.96143			135.32534			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.51407			101.45076			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.50019			101.43747			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.23682			100.17803			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000		101.53786			101.47355			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.63595			100.56942			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.60326			101.53618			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.51605			101.45266			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.51407			101.45076			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.65358			101.58544			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.48114			100.41303			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		99.82064			101.89239			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.73997			100.67108			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.71863			100.65178			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.03514			100.04388			24,000,000	12,000,000.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.67655			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		33.89980		100.00000	33.65402			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.35691		100.00000	15.24558			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.22159			100.16107			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.24344						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.25796						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.88383			100.82121			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.96922			100.90045			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.08295			101.00598			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.84635			100.78513			160,000,000	40,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.07500		99.52413		8.09500	99.44291			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.08369			101.00521			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.25721			101.16606			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		36.99014		100.00000	40.58903			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.61811		100.00000	10.44360			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.07500		100.23801		9.09000	100.11867			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.64000		112.11664		9.66000	111.91324			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.44500		104.97030		7.44500	104.90776			158,000,000	158,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.32000		99.65375		9.34000	99.46014			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.55308		100.00000	12.46991			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.00000		100.07958		10.02000	99.84645			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.59000		167.38422		2.58500	167.33440			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.86523			101.79987			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.87508			99.82100			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		98.91599		100.00000	98.11828			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.44258			101.37690			448,000,000	224,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.55204			101.48139			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		101.43842			101.38053			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.11145			100.02784			420,000,000	210,000,000.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.41547			101.35633			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		101.57215			101.50741			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.84979			101.76439			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		99.86593			101.99503			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			200,000,000	100,000,000.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.58000			93.60000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	99.86593			101.73840			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	113.06793			113.04844			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55500	233.83357		2.55500	233.64262			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	113.78187			113.92118			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	112.14042			111.32876			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.25690			100.18667			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	109.93198			110.31065			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	112.11343			112.20158			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	100.46020			100.39419			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57000	207.51213		2.57000	207.34241			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	101.62239			101.56266			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	101.41070			101.34883			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	101.00355			100.94270			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.98308			100.91950			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.91970			100.85131			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.77748			100.70945			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN061	On 30/04/2020	Spot Bond	0.00000		100.71887			100.65205			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.42226			98.41787			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02531			100.02577			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.80522		100.00000	37.55338			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.91985		100.00000	18.78268			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.02896		100.00000	18.89100			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.53794		100.00000	18.40354			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.27333		100.00000	32.92123			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.08950		100.00000	44.76260			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.62612		100.00000	18.49108			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.24161		100.00000	30.98128			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		43.67957		100.00000	43.31559			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.61550			101.55765			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.39507			101.33679			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.31954			101.25708			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.12500		103.51225		9.14000	103.39366			0	100,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.55082			101.49029			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.80006			100.74203			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.01273			99.95448			400,000,000	200,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.13543			100.07540			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.52500		100.04484		9.54000	99.90487			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.75000		103.48116		6.83000	103.39715			680,000,000	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		57.45428		100.00000	57.03318			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.77500		99.36948		9.79000	99.21988			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.75642			103.69264			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.89000		103.77755		8.91000	103.66147			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91250		102.69928		10.91275	102.75977			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87643		101.89374		10.87684	101.95360			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88910		101.89837		10.88930	101.95833			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.84832			101.75920			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92659		101.88868		10.92685	101.94881			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.94536		101.46199		11.94574	101.52661			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.89046			101.79927			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.89046			101.79927			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.89053			101.79934			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16250		101.63756		11.16275	101.69878			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06413		101.97148		11.06628	102.03159			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.87643		101.89374		10.87684	101.95360			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05908		102.06219		11.05616	102.12488			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.29450		101.67240		10.28956	101.73245			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.79782			101.71119			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.63121			101.68956			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.63121			101.68956			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.66500		100.83192		11.68500	100.70004			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.59000		98.98140		11.61000	98.84845			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.63788			101.55913			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.57488		9.28000	101.49810			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.75215			101.66575			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.42500		101.35089		11.44000	101.22539			200,000,000	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.70201			101.61812			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.74380			101.65782			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.74380			101.65782			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.68196			101.59906			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.76382			101.67886			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		101.76382			101.67886			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.68530			101.60224			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.70524			101.62317			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.76392			101.67896			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.38507			101.31873			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.45097			101.37959			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91250		103.15574		13.91275	103.23296			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.29344		102.47159		15.28629	102.56590			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.28548			102.17229			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.28548			102.17229			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.28548			102.17229			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.36857			102.25118			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.99415			101.89563			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	33.36572	100.00000	33.17617				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.75885	100.00000	21.59937				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.80300	100.00000	19.65785				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.22407	100.00000	12.13448				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.23353	100.00000	12.14484				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.77949	100.00000	14.67116				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.80617	100.00000	12.71231				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.80940			100.75086			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.02069			100.96573			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.08050			101.02225			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.86086			100.80273			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.21986	100.00000	9.15301				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.21986	100.00000	9.15301				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	98.91599	100.00000	98.11828				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	87.52998	100.00000	86.90476				300,000,000	100,000,000.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	81.83857	100.00000	81.29176				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.84000	183.15825	1.84000	183.01919				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16000	159.91512	8.18000	159.48406				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16000	160.27289	8.18000	159.84483				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0302	On 18/04/2028	Spot Bond	8.54500	97.67995	8.56500	97.46216	0.00	0	0.00	0	0.00	
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
BEER02	On 28/03/2018	Spot Bond	8.22500	98.52006	8.24000	98.41873	0.00	0	50,000,000.00			
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.50510		101.44780	0.00	0			0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.85944		100.79721	0.00	0			0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.41770		101.35799	0.00	8,040,000,000	1,520,000,000.00			
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.93163		100.86408	0.00	0			0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.98712		100.91547	0.00	0			0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.14199		101.05888	0.00	0			0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000	36.23370	100.00000	35.96813	0.00	0			0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0			0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.67560		100.61286	0.00	0			0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.68857		100.62460	0.00	0			0.00	
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.69289		100.62852	0.00	0			0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000	100.74472		100.67544	0.00	0			0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000	100.81373		100.73793	0.00	0			0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000	35.44281	100.00000	35.18304	0.00	0			0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000	35.44281	100.00000	35.18304	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	101.65736		101.59419	0.00	0			0.00	
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.68891		101.62448	0.00	0			0.00	
BG42A4	On 15/03/2017	Spot Bond	8.39000	102.51103	8.41000	102.40946	0.00	0			0.00	
BG42B	On 15/03/2017	Spot Bond	0.00000	101.78354		101.71537	0.00	0			0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond	0.00000		101.95161			101.87676			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		25.33919		100.00000	25.15548			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		25.33919		100.00000	25.15548			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.40276			101.32671			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.20000		99.11763		11.22000	98.96129			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.69792			100.61967			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.09000		99.48102		11.11000	99.32262			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.43123			102.36836			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		73.49776		100.00000	73.08023			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.03201			99.97048			40,000,000	20,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.93647			100.87579			0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.73500		104.11381		8.75000	103.98969			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.23267			99.18035			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.86161			100.80591			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.58092			99.63331			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.20350			100.14836			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.23436			100.17071			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.19882			100.14451			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.20846			100.15152			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.22597			100.16424			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.29843			100.21687			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.42116			100.30603			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		101.47330			101.41940			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.04354		100.00000	96.28932			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond		0.00000	100.82425			100.75216			0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.84732			100.77318			0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	97.30488			97.24753			0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	96.67701			96.62037			0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	99.16633			99.11075			0	1,000,000,000.00
BTC030	On 26/05/2015	Spot Bond		0.00000	99.82533						0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	99.80778			99.75535			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.36925			99.31668			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.38712			99.33459			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	99.22951			99.17698			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	99.12421			99.07166			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	99.02076			98.96831			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	99.00991			98.95780			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	99.54642			99.59875			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.54312			99.59583			0	0.00
BTC044	On 09/06/2015	Spot Bond		0.00000	99.54085			99.36867			0	0.00
BTC045	On 13/08/2015	Spot Bond		0.00000	98.71498			98.66217			0	0.00
BTC046	On 24/08/2015	Spot Bond		0.00000	98.52343			98.47070			0	0.00
BTC047	On 21/08/2015	Spot Bond		0.00000	98.57201			98.51912			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	41.86631		100.00000	41.55945			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.44668			101.38157			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.50051			101.43291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.58853			101.52471			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.28469			100.21942			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	16.79336		100.00000	16.59728			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.59000	106.97839		9.61000	106.86954			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.23724			105.16451			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.64000	102.37482		8.66000	102.28635			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.62500	99.22841		12.64000	99.09103			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	97.91160			97.81948			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.92500	99.86928		12.94000	99.72390			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.04000	101.05652		9.06000	100.94817			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	96.93559			96.84440			0	0.00
CBL18	On 23/08/2019	Spot Bond		12.92500	97.01750		12.94000	96.87086			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.89790			100.83819			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	95.84642			95.75252			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.37062			100.30630			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.67500	92.41511		10.59000	92.64071			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.33136			100.26083			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.06500	119.11888		10.08500	118.90407			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.06500	114.50367		10.08500	114.28711			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.99000	109.53351		10.01000	109.31736			180,000,000	179,000,000.00
CGR10	On 08/12/2016	Spot Bond		0.00000	99.79181			99.70233			0	0.00
CGR11	On 28/03/2016	Spot Bond		11.79000	102.28758		11.81000	102.17660			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	101.92244			101.83533			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.30556			102.22096			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52020			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.52102			101.43922			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.83222			101.75340			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.02790			100.94722			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.44258		100.00000	9.35345			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.76044			101.62824			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00003			99.93196			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.51150			101.43895			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.57017			101.49473			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.63769			101.55894			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.44358			100.33290			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.43912			100.32956			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.46269			100.34720			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.67159			101.60269			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.06806			102.00875			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.19982		10.11000	104.11470			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.17035			101.10718			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.24328		2.76000	122.14127			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		122.18736		3.14000	122.08179			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.06407		8.25000	101.99684			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000		124.54134		2.68000	124.57940			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.57969		2.40000	121.48219			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.33575			102.23902			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51500		101.03750		8.51500	100.96846			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.90384			100.83844			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.92351			100.85802			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56500		101.07853		8.56500	101.00907			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56500		101.07853		8.56500	101.00907			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61500		99.90429		8.61500	99.83487			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.71139			101.64083			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.88251			101.80479			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.38063			100.31779			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.15535			100.08889			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.47881		9.35000	102.40124			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.47881		9.35000	102.40124			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		102.21693			102.15364			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.89688			101.83223			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN258		On 26/03/2017	Spot Bond	0.00000	102.30135		102.23843			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.30135		102.23843			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.30135		102.23843			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.82181		101.75638			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.35500	102.66061	9.37000	102.53649			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.39321		101.33090			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.94028		101.86015			560,000,000	280,000,000.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.88369		101.81875			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.87393		101.80941			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.93850		101.87377			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.21017		100.14691			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.17395		100.09919			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	102.08462		102.02062			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	102.31149		102.24752			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.68699		100.62821			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.47378		101.41483			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.37061		101.31249			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.53389		101.46975			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.78182		100.71724			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.40563		100.34577			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.85659		101.78122			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.67068		101.59464			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.62718		103.55927			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.39770			101.32386			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		101.65245			101.57723			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.45873			101.38455			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		101.82482			101.74952			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.42213			101.34826			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		101.55278			101.47939			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.54240			101.46767			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		102.92840			102.85742			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.42851			100.35683			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.86000		93.82837		10.88000	93.65147			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.38000		95.28074		11.40000	95.09767			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.47431			101.40291			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.83495			101.75804			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.41899			100.34891			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.83397			100.76746			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.76909			100.69629			80,000,000	40,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.75210		8.80500	100.68135			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond		0.00000	101.61317			101.54567			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.78695			102.71849			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	101.71617			101.64431			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.83099			101.75424			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.75126			101.67904			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.42730			102.32672			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	82.12930			81.95266			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.91044			101.83156			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.47431			101.40291			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.76257			100.69464			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.12166			102.03251			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.48282			101.41101			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.41240			102.31245			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.98974			101.90754			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.53223			101.46916			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.77557			101.70118			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.75531			100.68802			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.46148			100.39621			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.44025			101.37053			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.72692			100.66338			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.07864			100.01962			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		100.70959			100.64244			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.82889			100.76279			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		101.47045			101.40898			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.04000		104.99685		10.06000	104.79565			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.62275			101.55590			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.67871			100.59968			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.18000		106.77716		12.20000	106.56491			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.70620			100.62397			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.21000		106.59023		12.23000	106.38203			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.20310		10.02000	109.11466			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.70620			100.62397			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.78637			100.71630			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		104.29289			104.20921			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.59784			101.53203			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.63167			101.56445			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.63182			101.56459			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.53729			101.46281			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57500		103.26625		9.59000	103.12130			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.82341			101.73507			600,000,000	300,000,000.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.78151			101.70687			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.94756		10.57000	101.86199			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.14689		11.00000	102.05776			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond		0.00000	100.83727			100.77668			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	101.83046			101.75491			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.84386			100.78121			0	0.00
CLN384	On 20/09/2024	Spot Bond		11.97000	102.70447		11.99000	102.49645			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.98528			101.90196			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	101.63156			101.56433			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.85600			100.78104			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.74123			101.66942			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	101.28800			101.22536			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	101.50236			101.44053			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	101.53389			101.46975			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	101.62308			101.55515			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	99.97898			99.91596			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.78586			101.71204			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.90748			101.81332			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.40374			100.33622			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.40135			100.33424			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.91258			100.84514			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.80330			100.72732			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.71553			100.65044			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.30586			100.24016			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	41.78595		7.01000	41.76269			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	169.29456			168.69458			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	8.54500	147.37617		8.56500	147.21559			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.16000	159.91512		8.18000	159.48406			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.16000	160.27289		8.18000	159.84483			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	97.30047			97.24303			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	97.27738			97.21946			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.20567			101.13664			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.58780			101.52096			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.73126			101.65987			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.61983			101.55310			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.64178			101.57413			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.19244			101.12263			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.64289			101.57413			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.83397			100.76746			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.49622			101.43367			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.59200			101.52644			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.58205			101.51690			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.59195			101.52638			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.87863			100.81038			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.14469			100.02215			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.12855			101.05697			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.69500	104.83738		8.69500	104.76406			112,950,000	56,475,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.71500	100.64400	8.73500	100.52094	0.00	0	830,000,000.00			
COJ05	On 05/06/2023	Spot Bond	10.21500	110.58042	10.23000	110.40320	0.00	0	0.00			
COJ06	On 09/12/2015	Spot Bond	7.21000	101.58152	7.29000	106.87650	0.00	0	0.00			
COJ07	On 23/03/2021	Spot Bond	9.78500	106.35147	9.80000	106.20150	0.00	0	0.00			
COJG01	On 09/06/2024	Spot Bond	9.82000	101.90407	9.84000	106.77930	0.00	0	0.00			
COT01	On 03/04/2023	Spot Bond	10.19000	95.70817	10.21000	95.52798	0.00	0	0.00			
COT02	On 03/04/2028	Spot Bond	10.89000	96.90267	10.91000	96.68664	0.00	0	1,000,000,000.00			
COT03	On 05/06/2028	Spot Bond	10.89000	90.07218	10.91000	89.86606	0.00	0	0.00			
CPL003	On 28/02/2017	Spot Bond	0.00000	100.07910	100.01960		0.00	0	0.00			
CPL007	On 01/08/2015	Spot Bond	0.00000	100.66911	100.61116		0.00	0	0.00			
CPL01U	On 12/12/2019	Spot Bond	100.00000	11.09012	100.00000	11.00971	0.00	0	0.00			
CPL021	On 25/08/2017	Spot Bond	0.00000	100.14429	100.08228		0.00	340,000,000	130,000,000.00			
CPL022	On 23/09/2019	Spot Bond	0.00000	101.47903	101.41533		0.00	0	0.00			
CPL024	On 27/11/2017	Spot Bond	0.00000	100.10457	100.04180		0.00	0	0.00			
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
CPL026	On 20/08/2015	Spot Bond	0.00000	101.98411	101.92575		0.00	0	0.00			
CPL027	On 23/10/2015	Spot Bond	0.00000	100.76611	100.70718		0.00	0	0.00			
CPL02U	On 12/03/2020	Spot Bond	100.00000	11.15009	100.00000	11.06925	0.00	0	0.00			
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.48030	100.00000	13.38257	0.00	0	0.00			
CPV01	On 30/06/2029	Spot Bond	11.55000	101.72067	11.56500	101.55180	0.00	0	12,800,000,000.00			
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.94460	100.00000	15.76792	0.00	0	0.00			
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.72356	100.00000	6.67482	0.00	0	0.00			
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.58971	100.00000	16.58027	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
DENG43	On 28/01/2016	Spot Bond	0.00000		100.68544			100.62883			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91500		98.97604		8.08500	98.56296			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.22746			100.17050			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.13491			100.07693			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		99.96451			99.91106			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		86.36659		100.00000	85.77369			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.84354			99.78429			800,000,000	400,000,000.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.19562			101.12851			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.31339			102.25408			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.58371			100.52175			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.11770			102.02872			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.31385			101.20872			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.84089			101.76372			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		55.41359			55.26768			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.67908			101.58797			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.77500		105.26209		8.79000	105.11782			0	0.00
DV21	On 15/06/2016	Spot Bond	7.36500		106.93517		7.36500	106.87145			0	0.00
DV22	On 07/02/2020	Spot Bond	8.84000		105.25135		8.66000	105.86844			4,400,000	1,354,400,000.00
DV23	On 27/02/2023	Spot Bond	9.47000		105.42984		9.49000	105.23896			4,500,000	1,134,223,000.00
DV24	On 18/02/2024	Spot Bond	9.45000		104.13358		9.47000	103.93580			0	0.00
DV29	On 18/02/2029	Spot Bond	9.55000		107.00197		9.57000	106.76365			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.28034			101.22461			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.16696			101.11223			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.44239			101.38525			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000		100.22650			100.16978			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		99.81473			101.44018			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		99.81200			101.46145			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.34691			100.29026			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.01359			100.95545			400,000,000	100,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.87569			100.81580			160,000,000	80,000,000.00
E170	On 01/08/2020	Spot Bond	8.18500		126.48442		8.20500	126.30600			0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.04198			95.88822			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.34000		99.67485		2.33500	99.67933			0	61,900,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.65212		1.20000	135.55635			1,800,000,000	67,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		124.11336		2.03500	124.08581			0	0.00
EL29	On 19/11/2029	Spot Bond	2.02000		112.22413		2.01500	112.20808			0	0.00
EL30	On 29/07/2030	Spot Bond	2.00000		113.47886		1.99500	113.46336			0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500		103.09337		2.15500	103.01253			0	0.00
EL36	On 31/01/2036	Spot Bond	2.32000		100.05529		2.31500	100.05693			0	48,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.62500		107.32261		9.64000	107.17765			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52500		107.57497		9.54000	107.42567			332,000,000	261,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.94000		101.39005		9.96000	101.19286			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.18500		95.86292		10.20500	95.75173			86,666,788	43,333,394.00
EMM05	On 17/04/2029	Spot Bond	10.32500		102.84010		10.34500	102.66364			0	4,130,666,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.28685			100.22541			200,000,000	100,000,000.00
EPF002	On 28/05/2018	Spot Bond		0.00000	98.17159			98.11043			0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	101.65309			101.59382			134,600,000	67,300,000.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.55891			100.49488			400,000,000	200,000,000.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.53781			100.47622			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.50990			100.45157			16,000,000	8,000,000.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	101.91892			101.86018			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.14123			100.08092			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		99.53955		100.00000	98.74956			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.78000	105.52502		10.86000	105.42487			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	102.63607			102.55704			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	99.83513			99.75870			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.07863			100.00481			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.20500	97.47402		10.22000	97.35893			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	98.14169			98.06887			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	97.48725			97.40621			0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.30934			100.24367			0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.32810			100.25838			0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.40036			100.34151			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.60600		10.00000	109.52000			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.27668			100.21726			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.28784			100.22601			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.27445			100.21552			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.28375			100.22281			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.28315			100.22316			160,000,000	80,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.27938			100.22019			0	0.00
ES15	On 30/08/2015	Spot Bond	6.55000		102.22401	6.55000	102.16988				0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.06500		104.04241	8.08000	103.93624				4,757,700	5,085,436,600.00
ES23	On 25/01/2023	Spot Bond	8.69000		110.69635	8.71000	110.50314				72,300,000	51,290,549,300.00
ES26	On 02/04/2026	Spot Bond	8.97000		93.60677	8.99000	93.40976				522,139,500	12,474,855,300.00
ES33	On 15/09/2033	Spot Bond	9.67500		83.08128	9.69500	82.87174				11,013,027,800	29,000,727,800.00
ES42	On 25/04/2042	Spot Bond	9.75500		88.97039	9.77000	88.77363				232,400	32,330,844,600.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.28133			100.21687			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.49372			98.42440			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.14994			100.08591			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.94649			100.88392			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.42431			101.35946			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.23749			100.17303			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.21618			100.15759			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		99.98205			99.92811			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.49332			101.43934			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.01649			100.95785			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.39616			100.33674			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.05795	100.00000	10.97778				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.76238		100.00000	10.68435			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.61519			101.55368			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.59217			100.52158			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.80438			101.73538			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.93047			101.85646			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.52500		100.74240		9.54000	100.62157			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.55645			101.50256			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.55638			101.50248			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.76434			100.69756			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.05262			103.98626			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		99.97840			99.91423			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		99.97801			99.91271			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27500		98.76351		10.29000	98.61647			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		99.82602			102.21707			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.37500		110.05630		10.39000	109.91952			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.46065			101.38460			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		134.75626		1.98000	134.81510			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.97000		276.81017		1.97000	276.59731			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.22500		113.70914		2.22500	113.61923			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.32000		163.82882		2.31500	163.78727			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19500		221.91874		2.19500	221.74401			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.03000		104.61421		7.11000	104.53054			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63600		66.13222		7.63700	66.11526			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41400		42.00081		9.41400	41.99116			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.65031		9.65000	40.64053			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		99.94324			99.85822			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.93034			101.85062			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.67164			101.60275			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.83484			101.75912			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		101.81120			101.73529			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		101.72608			101.65379			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.96064			101.87837			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		101.78151			101.70687			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		101.89431			101.81486			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC134	On 20/09/2017	Spot Bond	0.00000		102.33489			102.23661			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		102.26582			102.17050			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	24.86525		100.09221	24.68483				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000		101.61713			101.54947			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000		111.67892			111.70301			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000		102.14890			102.06001			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000		103.03326			102.94976			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000		101.79494			101.72089			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		101.81487			101.73999			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		101.65766			101.58934			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		101.69241			101.62154			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		102.21646			102.12325			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		101.66270			101.59310			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.12938		13.22500	63.06245				0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		101.56759			101.50202			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		101.56957			101.50392			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
FRC167	On 20/03/2018	Spot Bond	0.00000		102.30829			102.21273			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		101.64091			101.57223			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.45500		102.27864		3.45500	102.18750			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		101.71221			101.64051			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		101.71221			101.64051			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.26023			102.18915			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.47431			101.40291			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		99.67027			99.59989			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		101.61317			101.54567			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		101.57552			101.50961			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.67182			100.59360			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		101.84485			101.76751			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.44458			100.38082			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.66494			100.58753			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.84167			100.76666			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		102.11770			102.02872			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		101.67656			101.60637			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		102.13704			102.04867			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		101.55768			101.49252			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		101.69241			101.62154			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		101.69241			101.62154			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		101.54173			101.48313			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		101.25910			101.19684			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	101.32772			101.26200			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.30807			101.25046			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.60600		10.00000	109.52000			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.08601			101.02634			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.78745			101.71255			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.07030			101.01035			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.29011			101.23249			200,000,000	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.04751			100.98771			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.05034			100.99037			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.00747			100.94079			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.91599			100.85547			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.00747			100.94079			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.91232			100.85206			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.59739			100.52887			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.61342		8.75000	100.54245			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.66072			101.59120			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.28213		100.00000	11.20034			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.34267		100.00000	10.26768			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.65718			96.56842			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	12.08291		100.00000	11.99531			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.49483			99.42307			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.08112		100.00000	21.91928			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.55761			100.49113			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.62823		100.00000	10.60035			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		21.27968		100.00000	21.12540			200,000,000	100,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.55757			100.49109			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.25209		100.00000	21.09800			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.55621			100.48990			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.52859			100.46561			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.62843			100.56157			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.59055			100.52776			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.81000		128.34665		2.79000	128.39309			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.43656			100.37486			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.43089			100.37001			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.43089			100.37001			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.26904			100.20214			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.40398			101.34689			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.67203			101.61388			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.55463			101.49509			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.62142			101.54471			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.34200			101.26768			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.13356			101.06970			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.80087			101.72657			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.79096			101.71707			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.93062			101.86296			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.78221			100.71377			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		124.34169		3.32000	124.38062			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.82278			101.74757			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		101.84069			101.76472			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		123.97132		3.37000	124.00956			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		124.11932		3.35000	124.15784			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.40000		129.19052		2.40000	129.08650			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.47000		138.14288		2.47000	138.03110			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.87585			100.79908			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.59196			101.52639			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.81089			101.73617			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.10523			102.01818			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.02968			101.94579			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.73796			101.66516			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.73598			101.66327			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.48912			101.43260			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.23120	100.00000		12.14253			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		51.20000	100.00000		40.66304			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		93.79491	100.00000		93.09320			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.09623	100.00000		22.92877			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.10655	100.00000		33.78809			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.07226	100.00000		11.98377			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.56509			101.48982			1,000,000,000	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.81958			101.76110			400,000,000	1,150,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.15441			101.09416			320,000,000	130,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.51764			100.45718			650,000,000	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.24867			99.18772			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.41450			99.35428			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		102.34331			102.27859			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07300		104.89390	2.05800		105.26033			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.44000		112.25499	2.43500		112.26211			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.82922			100.76922			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.10401	10.38000		101.01865			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.10401	10.38000		101.01865			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		103.11040			103.03160			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.58000		109.55530	2.57500		109.56052			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50500		209.40862	2.50500		209.23847			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.55000		110.12716	2.54500		110.13278			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53500		208.53073	2.53500		208.36075			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.86382			100.78449			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.31000		112.87453	2.31000		112.78449			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.64000		108.42229	2.63500		108.42671			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.20551			101.15072			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		52.99000			52.56400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.48141			100.42639			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.74500		106.47339	2.74000		106.47647			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65500		205.06350	2.65500		204.89436			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70500		203.63953	2.70500		203.47073			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.24000		99.42021	2.24000		99.34148			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.73500		202.79093		2.73500	202.62234			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.02000		101.56689		3.01500	101.56668			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.95000		153.05503		2.94500	153.00754			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.47000		94.11886		3.46500	94.11383			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.94000		153.21952		2.93500	153.17212			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.39123			100.33534			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.00000		152.11151		2.99500	152.06077			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.24500		189.49861		3.24500	189.33974			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.40000		94.39222		3.39500	94.34741			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.37000		94.87749		3.36500	94.83313			0	0.00
FRS136	On 31/01/2038	Spot Bond	2.25000		100.00000		2.25000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.09000		274.47576		2.09000	274.26199			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.98000		276.61474		1.98000	276.40180			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.70000		262.96393		2.70000	262.74608			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		130.99365		2.45000	131.04517			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.73654			100.67220			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		130.63586		1.98000	130.69290			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.94985			100.88247			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.20006			101.13521			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.61321			100.54798			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		109.52695		2.41500	109.54858			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.24080		104.97509	23.37009			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	30.27399	101.07593	30.05240	0.00	0	0.00			
FRS74	On 14/06/2017	Spot Bond	100.44759	22.36779	100.44759	22.20498	0.00	0	0.00			
FRS76	On 18/06/2017	Spot Bond	100.76967	28.54066	100.76967	28.33231	0.00	0	0.00			
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS81	On 30/10/2042	Spot Bond	2.02500	119.64451	2.02500	119.55208	0.00	0	0.00			
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRS85	On 31/01/2025	Spot Bond	2.17000	114.25287	2.17000	114.16305	0.00	0	0.00			
FRS86	On 23/04/2018	Spot Bond	0.00000	98.84228	0.00000	98.83899	0.00	0	0.00			
FRS87	On 31/01/2025	Spot Bond	2.20000	113.95593	2.20000	113.86605	0.00	0	0.00			
FRS88	On 28/05/2020	Spot Bond	0.00000	100.08826	0.00000	100.02189	0.00	0	0.00			
FRS90	On 07/12/2023	Spot Bond	2.18000	345.56188	2.18000	345.29020	0.00	0	0.00			
FRS94	On 08/08/2018	Spot Bond	0.00000	100.51086	0.00000	100.44718	0.00	0	0.00			
FRS96	On 24/08/2018	Spot Bond	0.00000	100.02443	0.00000	100.03977	0.00	0	0.00			
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
FRX16	On 15/09/2016	Spot Bond	7.66500	102.08087	7.66500	102.01830	0.00	1,500,000,000	1,500,000,000.00			
FRX17	On 15/09/2017	Spot Bond	8.24000	102.31298	8.26000	102.20440	0.00	0	0.00			
FRX18	On 14/04/2018	Spot Bond	8.47500	106.41903	8.49000	106.30784	0.00	0	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	9.08000	100.11964	9.10000	99.97528	0.00	0	760,000,000.00			
FRX20	On 01/10/2020	Spot Bond	9.39500	98.77808	9.76000	97.23604	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	10.01000	89.95088	10.03000	89.78150	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	9.99000	104.34249	10.01000	109.49161	0.00	300,000,000	400,000,000.00			
FRX26	On 01/10/2026	Spot Bond	10.35000	95.96116	10.37000	95.75536	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.67500	96.45100	10.69500	96.22884	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.80000	92.85907	10.82000	92.63964	0.00	400,000,000	200,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.20000		80.56628		10.21500	80.38659			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.42272			101.36421			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.44264			101.38330			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.49239			101.43098			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.57204			101.50730			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.63176			101.56453			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.89043			101.81239			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.23612			100.17749			323,165,600	161,582,800.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.08849			100.02899			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.24482			100.18400			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.25447			100.19122			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.26250			100.19723			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.29779			100.22362			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		52.71211		100.00000	52.32995			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.84362		100.00000	8.77951			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.48371		100.00000	1.47296			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.24893		100.00000	0.24712			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.25382		100.00000	10.17948			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.72031		100.00000	1.70783			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.28862		100.00000	0.28653			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.12695			101.06412			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39000		101.45868		9.41000	101.34876			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.88210			100.82242			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.14275			100.08152			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.14461			100.08258			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.15662			100.08943			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.17136			100.09785			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.18054			100.10309			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.37265			100.31941			0.00	300,000,000	100,000,000.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.89542		100.00000	10.81644			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.90681		100.00000	18.76974			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.54360		100.00000	11.45992			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.78854		100.00000	10.68781			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		100.67727			100.61696			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.70367			100.64100			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
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.73642			100.67082			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.78183			100.71217			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.84959			100.79183			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.98205			100.91993			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.34901			102.29200			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.80382			101.65695			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.24326			100.17719			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.43905			101.37594			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	1,039,500,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.87364			101.80805			600,000,000	800,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.74050			100.66361			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.92536		100.00000	9.85339			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.92414			100.86638			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.67769			101.61614			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.58764			100.52527			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.59443			100.53133			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.22272			101.16956			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.44363			100.39039			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.90089			100.83705			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.44570		92.51257		7.44570	92.45649			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		100.94074			100.87402			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.44583		104.41639		8.44583	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		100.99195			100.92154			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.89607		104.41639		8.89607	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.05449			100.97958			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		100.98552			100.92032			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.14132			101.06892			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.47330			100.40712			118,000,000	59,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.27000		103.77538		9.29000	103.66607			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.29460			100.22124			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.27699			100.20808			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.43000		108.67382		8.45000	108.51421			0	1,580,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.84000		279.36571		1.84000	279.15383			50,000,000	2,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.84000		286.07346		1.84000	285.85649			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.65500		99.56134		9.67500	99.31531			0	2,230,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.69500	99.15779		9.71500	98.90992			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	38.17792		100.00000	37.90113			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	91.90366		100.00000	91.22289			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	42.05651		100.00000	41.74826			0	800,000,000.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.73575		100.00000	33.49117			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.60600		10.00000	109.52000			0	0.00
I2025	On 31/01/2025	Spot Bond		1.56000	120.48322		1.56000	120.39452			59,910,000,000	31,341,482,300.00
I2038	On 31/01/2038	Spot Bond		1.82000	125.21335		1.81500	125.23000			35,619,100,000	01,489,912,000.00
I2046	On 31/03/2046	Spot Bond		1.84500	125.68262		1.84500	125.58737			1,000,000,000	95,670,451,500.00
I2050	On 31/12/2050	Spot Bond		1.88500	134.57022		1.87000	134.95817			5,020,000,000	29,466,415,400.00
IBL14	On 28/06/2015	Spot Bond		0.00000	101.44689			101.39143			0	500,000,000.00
IBL21	On 15/03/2016	Spot Bond		8.11500	103.03716		8.11500	102.97037			0	0.00
IBL22	On 15/03/2018	Spot Bond		8.14000	106.62598		8.16000	106.50608			0	0.00
IBL28	On 18/08/2016	Spot Bond		7.93500	102.71434		7.93500	102.64811			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.58369			100.52173			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.24000	131.63298		1.24000	131.53952			0	0.00
IBL36	On 31/01/2022	Spot Bond		2.07000	134.18811		2.05000	134.24584			0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.84620			101.78687			0	0.00
IBL39	On 02/04/2018	Spot Bond		8.26000	102.67138		8.28000	102.55308			0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	101.57136			101.51644			0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	102.26931			102.21028			500,000,000	150,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.40272			100.34420			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.60600		10.00000	109.52000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond		8.85500	100.99222		8.87000	100.87585			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.31000	95.13209		9.33000	94.99001			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	101.49117			101.43334			600,000,000	300,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.93000	97.26504		8.95000	97.14734			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.36000	101.92101		9.38000	101.76365			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.54429			100.48546			9,060,000,000	4,530,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	99.68194			99.61986			0	0.00
IBL54	On 31/07/2016	Spot Bond		7.87500	101.72441		7.87500	101.65932			0	0.00
IBL55	On 31/07/2018	Spot Bond		8.63500	101.26417		8.65000	101.15270			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.70971			100.64368			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.37120			100.31323			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.91000	103.47565		7.93000	103.37750			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.59500	104.54233		8.61000	104.42194			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.67000	106.30916		9.69000	106.10736			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.23305			101.17416			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.74537			100.68721			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.55775			100.49835			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.67001			100.60972			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.68334			100.62184			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	101.66425			101.60457			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.80000	128.42361		2.78000	128.47021			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00939		100.00000	0.00933			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.84480			100.78744			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.81144			100.75125			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDCG03	On 22/10/2020	Spot Bond		9.32500	96.79497		8.94000	98.30254			0.00	61,600,000,000	30,800,000,000.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.16460			100.08150			0.00	66,800,000,000	33,400,000,000.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.03658			100.08407			0.00	24,600,000,000	12,300,000,000.00
IDCG06	On 24/11/2024	Spot Bond		9.89000	98.14200		9.91000	97.94527			0.00	600,000,000	600,000,000.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.66442		5.00000	101.62282			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.58189		5.00000	100.54119			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.85384		4.00000	100.82129			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.48814		4.00000	100.45552			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	45.70552		100.00000	45.37052			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	45.52549		100.00000	45.19181			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	45.52549		100.00000	45.19181			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.66824		9.20000	104.59110			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.33409			100.26316			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.83371		100.00000	8.76967			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.42193			100.33909			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	93.79491		100.00000	93.09320			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	14.69646		100.00000	14.58875			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	20.61947		100.00000	20.46998			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.54465		100.00000	1.53580			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	9.69850		100.00000	9.62741			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	9.57073		100.00000	9.50134			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	10.67124		100.00000	10.59303			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	31.28499		100.00000	31.05568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		90.57072		100.00000	89.90148			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		83.33333		100.00000	82.76644			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		82.20721		100.00000	81.65548			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		94.21632		100.00000	98.41270			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		94.26264		100.00000	98.41270			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		91.02244		100.00000	90.34653			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		86.42408		100.00000	85.62876			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		81.11111		100.00000	80.57395			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		81.10143		100.00000	80.40826			200,000,000	100,000,000.00
IN700U	On 18/08/2015	Spot Bond	100.00000		82.39278		100.00000	81.83857			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.87741		6.40000	99.85992			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.77257		6.40000	99.75512			0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.15892		6.45000	99.14154			0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.03744		6.45000	99.02011			0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.89133		6.60000	98.87365			0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.64438		6.60000	98.62679			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.52137		6.60000	98.50382			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.59576			101.51907			0	0.00
ING115	On 31/03/2016	Spot Bond	10.91250		102.40458		10.91275	102.46490			0	0.00
ING116	On 31/03/2016	Spot Bond	10.91250		101.75186		10.91275	101.81179			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.67945			101.60728			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.64743			101.57667			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.03648		6.50000	100.98352			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.76172			101.68791			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING196		On 30/06/2027	Spot Bond	0.00000	93.36489			93.36489			0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	101.56826			101.50608			0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.94130			100.88291			0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.60600		10.00000	109.52000			0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	101.62281			101.55200			0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	103.68309			103.61860			0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.85487			100.79961			0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	98.15290			98.09803			0	0.00
ING298		On 17/09/2015	Spot Bond	0.00000	98.01363			97.95846			0	0.00
ING301		On 12/10/2015	Spot Bond	100.00000	73.29317		100.00000	72.85429			0	0.00
INGR06		On 10/06/2016	Spot Bond	0.00000	100.27158			100.20890			0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.57051			100.48541			0	0.00
IP274U		On 14/07/2015	Spot Bond	100.00000	89.46078		100.00000	88.80779			0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.60600		10.00000	109.52000			0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.03683			100.97393			0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.05013			100.98640			0	0.00
IPF06		On 13/04/2017	Spot Bond	8.62500	101.45580		8.62500	101.38560			5,600,000,000	1,200,000,000.00
IPF07		On 01/07/2017	Spot Bond	0.00000	101.26317			101.20177			0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	101.29311			101.23022			0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	101.31309			101.24921			0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.96910			100.90780			600,000,000	300,000,000.00
IPF11		On 15/10/2015	Spot Bond	0.00000	101.01767			100.95324			151,400,000	75,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF12	On 15/04/2018	Spot Bond	0.00000		100.98831			100.92578			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.83544			100.78212			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67500		98.94024		9.69000	98.79777			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.68537			101.62625			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83000		103.66023		8.85000	103.54536			186,000,000	1,443,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.15544			101.09310			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.12784			101.06335			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.52860			99.46424			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.70852			101.63511			0	0.00
IV014	On 22/06/2015	Spot Bond	8.10000		104.78418		8.18000	104.70930			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.10513			103.03694			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.83987			99.77076			0	0.00
IV017	On 31/01/2022	Spot Bond	3.35000		127.57796		3.33000	127.50632			0	0.00
IV019	On 31/03/2028	Spot Bond	3.50000		149.25385		3.49500	149.17268			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.42223			101.35171			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.16340			101.09268			200,000,000	100,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.02192			100.95008			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.91864			101.84937			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.55436			101.48427			0	0.00
IV030	On 31/01/2025	Spot Bond	3.56000		108.28916		3.56000	108.19174			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.56000		108.28916		3.56000	108.19174			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.76486			101.96976			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.45090			100.37630			0	0.00
IV08	On 30/04/2018	Spot Bond	10.39500		109.38278		10.41000	109.25353			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		102.74792			102.67140			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.60000		142.78875		3.59500	142.73611			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		83.33333		100.00000	82.76644			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		82.02247		100.00000	81.47321			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.92991		6.40000	99.98247			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.85992		6.40000	99.85992			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.61274		6.45000	99.61274			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.48628		6.60000	98.46874			0	0.00
IVA537	On 03/09/2015	Spot Bond	100.00000		79.52070		100.00000	100.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.85669			100.80001			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.87768			100.82014			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.10313			101.04367			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.23526			100.17687			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.22216			100.15526			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000			99.94240			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.03693			100.97402			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC018	On 12/07/2016	Spot Bond		0.00000	101.04358			100.98026			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.05688			100.99274			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.99700			100.93656			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.89520			100.83176			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.70127			100.63813			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.57345			101.51024			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.34897			100.28773			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.11433			100.00689			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.11320			100.00633			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.19449			101.13012			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.78141			100.72037			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.46239			101.40376			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.33845			101.27541			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.37273			101.30804			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.37273			101.30804			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.19500	103.79067		9.21000	103.66263			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.79872		100.00000	15.69289			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.00947		100.00000	10.92878			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.88557			100.82711			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.34500	103.30688		9.36000	103.15968			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.71448			100.65011			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.37111			100.30989			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.51010			101.45275			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.40384			104.34589			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	
IVC045	On 24/10/2015	Spot Bond		0.00000	100.75045			100.69187			0	0.00	
IVC046	On 24/10/2017	Spot Bond		0.00000	101.77302			101.71386			0	0.00	
IVC047	On 27/10/2015	Spot Bond		6.90000	100.91655		6.98000	100.82846			0	0.00	
IVC048	On 06/11/2017	Spot Bond		0.00000	100.58343			100.51655			0	0.00	
IVC049	On 21/11/2019	Spot Bond		0.00000	100.24339			100.17731			0	0.00	
IVC050	On 03/12/2017	Spot Bond		0.00000	99.95915			99.89804			0	0.00	
IVC051	On 03/02/2018	Spot Bond		0.00000	100.62275			100.55654			0	0.00	
IVC052	On 10/02/2016	Spot Bond		0.00000	100.43318			100.37197			0	0.00	
IVC053	On 11/02/2018	Spot Bond		0.00000	100.47248			100.40559			0	0.00	
IVC054	On 03/03/2016	Spot Bond		0.00000	99.96235			99.90568			0	0.00	
IVC055	On 26/03/2020	Spot Bond		0.00000	101.49735			101.42919			0	0.00	
IVC056	On 29/04/2016	Spot Bond		0.00000	100.67893			100.61784			0.00	1,000,000,000	500,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.82613			100.74908			0	0.00	
JDG01	On 30/10/2015	Spot Bond		0.00000	100.70430			100.63887			66,600,000	33,300,000.00	
JDG03	On 15/04/2016	Spot Bond		0.00000	100.84033			100.77505			0	0.00	
JDG03U	On 21/02/2016	Spot Bond		100.00000	52.58441		100.00000	52.20318			0	0.00	
JDG04	On 15/04/2018	Spot Bond		0.00000	101.38297			101.31692			0	0.00	
KAP001	On 13/06/2017	Spot Bond		0.00000	101.91779			101.85485			0	0.00	
KAP002	On 13/06/2019	Spot Bond		0.00000	101.79576			101.72971			0	0.00	
KAP003	On 06/06/2019	Spot Bond		0.00000	99.84366			99.77680			0	0.00	
KCF03U	On 30/10/2015	Spot Bond		100.00000	86.05201		100.00000	85.44601			0	0.00	
KSB007	On 31/08/2017	Spot Bond		0.00000	102.15258			102.07973			0	0.00	
KSB008	On 01/11/2017	Spot Bond		0.00000	100.72750			100.65006			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond	8.54000		138.66509		8.56000	138.38051			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.39007			101.33079			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		99.69693			99.63854			300,000,000	150,000,000.00
LBK06	On 06/03/2017	Spot Bond	0.00000		99.99986			99.94377			600,000,000	300,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.46942			101.40878			200,000,000	100,000,000.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.07124			101.00572			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.31000		97.67130		10.33000	97.52185			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.54635		9.71000	102.46580			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.68212			100.61870			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.86000		99.93447		8.88000	99.82389			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.99000		97.89584		9.01000	97.77703			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.98000		99.43494		10.00000	99.27656			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.91845			101.84918			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		102.44212			102.35132			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.92000		106.41422		8.00000	106.30390			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.66034			102.56115			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.20652			100.11753			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.25765			100.19359			100,000,000	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.26720			100.20027			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.28621			100.21451			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.36061			100.30351			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.47386			101.41546			0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.86072			99.80849			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.33831			99.28608			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.98280			98.93108			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.75980			98.70740			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.62528			101.56280			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.63734			101.57444			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.65592			101.57414			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.30543			101.24850			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.99691			101.93836			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.29594			101.23868			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00745			101.72626			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.40308			100.34517			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.96634			100.90864			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.48809			100.43229			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.48608			100.42823			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.49692			100.43777			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		99.86545			99.80790			300,000,000	100,000,000.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.93801			100.87981			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.01022			100.94896			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		60.82179	100.00000	60.38083				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.25154	100.00000	22.08845				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.55120	100.00000	21.39324				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.63673	100.00000	21.47814				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.79207	100.00000	20.64133				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.74856	100.00000	21.59088				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP34	On 29/04/2018	Spot Bond	0.00000		100.66994			100.60966			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.85500		101.69685		8.87000	101.57608			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.87500		101.22167		8.89000	101.10126			60,000,000	170,000,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		103.30123			103.24432			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.11860			101.05650			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.12797			103.06217			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.26679			103.19799			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.07500		101.96342		8.09500	101.87199			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.84500		105.27333		8.86000	105.15199			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.60000		106.01628		9.61500	105.86091			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.43266			101.37373			0	108,193,400.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.48245			101.42145			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66000		104.08500		9.68000	103.93337			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.07000		102.15260		7.15000	102.07059			0	3,650,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MIIL02	On 31/05/2017	Spot Bond	9.00000		99.63831		9.02000	99.53030			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.58646			101.52485			31,000,000	15,500,000.00
MMIG02	On 17/03/2026	Spot Bond	9.47500		104.63528		9.49000	104.48947			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		99.99974			99.93530			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.64836		100.00000	25.46241			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.70000		99.63617		8.72000	99.53040			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.02000		103.84119		7.10000	103.77164			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.69000		106.60013		8.71000	106.48625			0	510,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	6.67145	100.89771	6.62269			0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.75870	100.61875	6.70943			0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
NAM01	On 19/11/2022	Spot Bond	9.03500	96.14309	9.05500	95.96976			0.00		0	100,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.64000	101.62184	7.64000	101.55872			0.00		0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.18000	98.99306	9.20000	98.83644			0.00		0	50,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.92500	103.88707	8.94000	103.74544			0.00		0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.37000	104.05541	9.39000	103.85798			0.00		0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.11082		101.05356			0.00		0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.28500	104.04313	9.30000	103.89688			0.00		120,000,000	60,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.07224		100.09623			0.00		0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.52500	99.05829	9.54000	98.91007			0.00		0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.10203		101.12520			0.00		0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.14000	98.55604	10.16000	98.35712			0.00		0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.81834		100.76250			0.00		0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.32000	98.67924	10.34000	98.47103			0.00		0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.17395		100.12309			0.00		0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.27753		101.21931			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.06896			101.00906			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.37238			101.31086			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.41105			100.35212			400,000,000	200,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.40966			100.34886			200,000,000	100,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.42043			100.35801			600,000,000	300,000,000.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.44711			100.37269			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.44988			100.38300			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.90657			100.83901			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.90000		103.20690		6.98000	103.12542			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.14777			102.09129			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.87500		111.35172		8.89000	111.21757			0	3,090,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.71500		38.37920		10.73500	38.28193			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.95758			100.88964			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68500		103.05082		7.68500	102.98749			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.42192			101.36070			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93918			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.63684			96.58141			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		99.98078			99.92304			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		100.73221			100.66829			1,260,000,000	1,260,000,000.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.71462			100.65025			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.10203			93.04470			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.12531			101.06854			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.37555			100.30960			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.54715			101.48345			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.46750			101.40712			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.79355			101.73072			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.41868			101.36034			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.40102			101.34250			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.40003			101.34155			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.64575			100.58576			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.61317			101.54567			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.88500		106.57046		9.90500	106.36739			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.60326			101.53618			1,400,000,000	700,000,000.00
NCLN85	On 20/03/2024	Spot Bond	9.92000		105.46172		9.94000	105.25606			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.61317			101.54567			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.45061			101.38999			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.45120			101.39055			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.62902			101.56084			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.64883			101.57982			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		99.97884			99.91542			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.12802			101.06478			0	0.00
NED11	On 17/09/2015	Spot Bond	7.01000		103.13087		7.09000	103.04814			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.83351			100.76060			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		98.77422			98.70577			0	0.00
NED15	On 08/04/2024	Spot Bond	10.05500		104.03199		10.07000	103.86029			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		99.86671			99.79329			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NED17	On 14/10/2024	Spot Bond	0.00000		101.09417			101.02433			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.10227			101.02937			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.00127			100.94742			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.73142		9.44500	116.64364			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.05274			99.98215			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.99000		168.76530		1.99000	168.63524			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.42000		141.65650		2.42000	141.54223			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.82773		3.45000	184.65623			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.81000		107.90642		2.81000	107.80614			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.09000		140.61913		3.08500	140.57609			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	3.00000		152.11151		2.99500	152.06077			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71000		105.89511		8.73000	105.73733			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34000		104.59690		9.36000	104.43725			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.20204			100.14121			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.19130			100.13371			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.19806			100.13845			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.19403			100.13563			0.00	0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.20586			100.14390			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54000		105.81609		9.56000	105.63027			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.20210			100.14127			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.19941			100.13939			0.00	0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.21732			100.15188			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
NQ1C10		On 22/05/2020	Spot Bond	9.74000	104.56694		9.76000	104.40475			0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.20479			100.14315			0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.20614			100.14409			0	0.00
NQ1C17		On 22/05/2052	Spot Bond	0.00000	100.22884			100.15992			0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.25557			100.17858			0	0.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.23930			100.16722			0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.21016			100.14691			0	0.00
NRA018		On 30/11/2018	Spot Bond	8.64500	110.71653		8.66000	110.59199			0	600,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.37500	116.16277		9.39000	115.98944			0	600,000,000.00
NRA023		On 31/05/2023	Spot Bond	1.88500	174.03384		1.88500	173.90126			0	8,700,000,000.00
NRA028		On 30/11/2028	Spot Bond	10.22000	114.72228		10.16000	115.11045			0	3,020,000,000.00
NTC12		On 25/08/2016	Spot Bond	0.00000	101.01792			100.95780			0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.81276			100.75610			708,000,000	354,000,000.00
NTC16		On 22/03/2018	Spot Bond	0.00000	101.51565			101.45177			0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	99.85549			99.87465			0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.02027			100.03809			0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.08932			100.02215			0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.11874			100.02966			0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	16.50755		100.00000	16.38788			0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	89.88852		100.00000	89.23715			0	0.00
OML01		On 27/10/2015	Spot Bond	6.91000	101.61294		6.99000	101.52417			0	511,800,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	99.99350			100.00549			0	0.00
OML03		On 27/11/2024	Spot Bond	9.86000	97.97120		9.88000	97.82411			70,000,000	70,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML04	On 19/03/2025	Spot Bond	0.00000	101.71479			101.64577			20,000,000	10,000,000.00
OML05	On 19/03/2025	Spot Bond	10.00500	101.01802		10.02000	100.88180			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.55000	100.94696		10.57000	100.76766			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.14000	101.08064		11.16000	100.87474			40,000,000	1,040,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	35.41260		100.00000	35.15585			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.40000			99.38000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.60600		10.00000	109.52000			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	101.80130			101.74192			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	99.86910			99.81243			300,000,000	100,000,000.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.53028			100.47296			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	100.36080			100.30049			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.39168			101.33256			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.43835			101.37641			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.85549			100.79314			0	600,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.57500	105.41548		9.59000	105.26524			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.67668			100.61766			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.69507			100.63441			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.70334			100.64195			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.72171			100.65869			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.80066			100.73060			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.81900			100.74731			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.72731			100.65964			0	0.00
R010P	On 21/12/2025	Spot Bond	7.96000	43.87239		7.98000	43.75519			0	0.00
R158	On 15/09/2015	Spot Bond	5.92000	104.94574		6.00000	104.87094			15,997,876,600	92,997,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.51500	98.14311	6.51500	98.09155	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.61500	111.20362	6.61500	111.14464	0.00	68,004,998,500	88,777,496,200.00			
R159P	On 15/09/2016	Spot Bond	6.44500	92.15439	6.44500	92.10674	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.14000	122.12364	8.16000	121.87814	0.00	23,962,420,000	120,969,711,600.00			
R187P	On 21/12/2026	Spot Bond	7.88000	40.94052	7.90000	40.82352	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.80000	38.26356	7.82000	38.14708	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.48000	286.58955	1.48000	286.38062	0.00	300,000,000	21,645,135,300.00			
R202	On 07/12/2033	Spot Bond	1.70500	234.55632	1.70500	234.38101	0.00	11,520,000,000	15,039,411,200.00			
R2023	On 28/02/2023	Spot Bond	7.97000	100.68593	7.99000	100.50868	0.00	30,307,285,100	84,587,197,600.00			
R203	On 15/09/2017	Spot Bond	7.14000	104.03645	7.16000	103.93465	0.00	10,283,450,100	71,816,609,800.00			
R2030	On 31/01/2030	Spot Bond	8.55500	98.06694	8.57500	97.83903	0.00	50,932,463,100	103,967,371,500.00			
R2032	On 31/03/2032	Spot Bond	8.65000	97.86565	8.67000	97.62680	0.00	83,443,141,600	106,462,549,400.00			
R2037	On 31/01/2037	Spot Bond	8.76000	100.31608	8.77500	100.10327	0.00	30,706,964,500	157,661,275,300.00			
R204	On 21/12/2018	Spot Bond	7.42500	105.32133	7.44000	105.21135	0.00	36,192,527,700	118,090,295,800.00			
R2044	On 31/01/2044	Spot Bond	8.83000	102.07383	8.84500	101.84642	0.00	41,509,903,800	133,931,359,300.00			
R2048	On 28/02/2048	Spot Bond	8.82000	101.44103	8.83500	101.21091	0.00	76,413,738,200	188,219,562,100.00			
R207	On 15/01/2020	Spot Bond	7.66000	101.16038	7.68000	101.02138	0.00	59,759,706,100	143,261,376,100.00			
R208	On 31/03/2021	Spot Bond	7.77500	96.39615	7.79000	96.26858	0.00	22,505,717,600	91,855,906,200.00			
R209	On 31/03/2036	Spot Bond	8.70500	77.62172	8.72500	77.41164	0.00	23,579,457,300	151,862,029,000.00			
R210	On 31/03/2028	Spot Bond	1.60000	177.22619	1.59500	177.19270	0.00	29,980,000,000	75,541,683,600.00			
R211	On 31/01/2017	Spot Bond	0.54000	133.13648	0.54000	133.04964	0.00	0	28,435,294,800.00			
R212	On 31/01/2022	Spot Bond	1.50000	138.89526	1.48000	138.96235	0.00	13,965,600,000	66,429,549,700.00			
R213	On 28/02/2031	Spot Bond	8.60000	88.08639	8.62000	87.87212	0.00	30,352,867,200	133,347,556,300.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R214	On 28/02/2041	Spot Bond	8.75000		78.74600		8.76500	78.56738			0.00	53,534,614,700	65,738,953,400.00
R228C	On 15/09/2015	Spot Bond	6.51500		98.14311		6.51500	98.09155			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.43500		95.13133		6.43500	95.08222			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.44500		92.15439		6.44500	92.10674			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.58500		99.64048		6.58500	99.58677			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.45500		96.53585		6.45500	96.48531			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.43500		93.53668		6.43500	93.48787			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.49500		90.53909		6.49500	90.49141			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.11500		86.61746		7.13500	86.53308			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.16500		83.53880		7.18500	83.44904			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43000		80.02206		7.44500	79.93854			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41000		77.20864		7.42500	77.12260			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39000		74.50850		7.40500	74.42020			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.38000		71.88509		7.39500	71.79476			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.62000		68.52098		7.64000	68.41200			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.60000		66.07683		7.62000	65.96547			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.69500		63.30612		7.71000	63.21135			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.66500		61.07621		7.68000	60.98052			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.63500		58.94189		7.65000	58.84543			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.60500		56.89862		7.62000	56.80152			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.56500		54.98473		7.58000	54.88709			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.52500		53.15573		7.54000	53.05766			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.08000		48.80942		8.10000	48.69266			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.04000		47.08677		8.06000	46.96975			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
R347C	On 21/06/2025	Spot Bond	8.00000		45.44242		8.02000	45.32525			0	0.00
R348C	On 21/12/2025	Spot Bond	7.96000		43.87239		7.98000	43.75519			0	0.00
R349C	On 21/06/2026	Spot Bond	7.92000		42.37294		7.94000	42.25580			0	0.00
R350C	On 21/12/2026	Spot Bond	7.88000		40.94052		7.90000	40.82352			0	0.00
R351C	On 21/06/2027	Spot Bond	7.84000		39.57178		7.86000	39.45501			0	0.00
R352C	On 21/12/2027	Spot Bond	7.80000		38.26356		7.82000	38.14708			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		102.80607			102.73618			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		103.41493			103.34049			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		102.26975			102.19937			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		101.98734			101.91759			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		28.72793	100.00000		28.51965			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.73255	100.00000		14.62457			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		33.98266	100.00000		33.73629			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		86.16804	100.00000		85.57785			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.55744	100.00000		33.31414			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		19.25216	100.00000		19.10949			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.25158	100.00000		21.73852			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.86226	100.00000		8.46245			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.01350	100.00000		16.52855			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.85169	100.00000		13.39114			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		8.98611	100.00000		9.55949			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.80115			101.67855			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.67474			101.61526			400,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.02167			100.03866			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.02707			100.04076			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.13494			100.07696			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	101.34692			101.28836			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	101.35576			101.29587			412,000,000	206,000,000.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.11139			100.05567			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.11601			100.05797			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	100.24204			100.17637			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.20207			100.14688			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.47893	100.00000	17.35220				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.68322	100.00000	11.59852				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.34004	100.00000	9.27234				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.45977	100.00000	8.39844				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.34858			100.28972			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.14987			101.08761			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.58405			100.51963			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	101.81832			101.75830			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.99557			100.93367			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.07597			100.01890			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	101.81495			101.75267			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	101.14381			101.08579			60,000,000	30,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.88938			100.82635			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	88.13624			87.97901			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000		83.52815			83.40105			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		91.66324			91.47146			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		90.77192			90.57112			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.01189			101.92063			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.30344			84.18174			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.65470			97.15323			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.94454		12.35000	105.83937			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.31568		100.00000	14.21189			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.15288			102.08281			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.52400		100.00000	6.85512			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.49919		100.00000	37.22435			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.33218		100.00000	54.93102			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.22344		100.00000	14.06821			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.51896		100.00000	40.22521			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.62292			100.48286			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.61204			78.48790			0	0.00
RW21	On 21/04/2021	Spot Bond	9.07500		105.11168		9.09000	104.96619			0	835,000,000.00
RW23	On 10/12/2023	Spot Bond	9.42000		100.28999		9.44000	104.83869			0	0.00
RW28	On 10/12/2028	Spot Bond	9.86000		102.59536		9.88000	107.46970			0	50,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.18329			96.19622			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81500		104.35067		7.81500	104.28547			180,000,000	90,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.09120			100.02237			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond	9.38000	100.61136		9.40000	100.49142			0	9,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.64072			101.57756			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	102.84747			102.78393			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	102.11336			102.04694			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.26603			100.19587			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.87394			100.80553			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	99.97496			99.90074			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.88293			100.80551			0	0.00
SBK22	On 28/05/2025	Spot Bond	100.00000	0.02088		100.00000	0.02069			0	00,000,000,000.00
SBK23	On 28/05/2027	Spot Bond	100.00000	11.66764		100.00000	11.59077			0	26,560,000,000
SBK9	On 10/04/2018	Spot Bond	8.92500	99.87578		8.94000	99.76739			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.41000	104.50119		7.49000	104.41452			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.93500	104.34545		7.93500	104.27897			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.17000	104.57254		7.25000	104.48777			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.54000	101.13622		8.56000	101.02651			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31500	104.52942		7.39500	104.44350			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.97500	104.33360		7.97500	104.26680			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	101.58365			101.52339			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.20043			101.13573			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.19000	103.16148		8.21000	103.05216			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.08622			101.02900			0	100,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.46959			101.40656			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	102.67786			102.61326			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.53500	107.38003		9.55000	107.22844			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond	10.04000		100.51955		10.06000	100.30822			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.39000			100.32146			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.32670			100.26539			0	1,000,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.32271			101.26098			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.00500		99.74563		9.02000	99.62486			6,000,000,000	2,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		24.32836		100.00000	24.16541			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.51000		106.41724		9.53000	106.21574			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.53796			100.47953			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.02000		102.98220		9.04000	102.84134			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.05000		88.01594		10.07000	87.82551			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		101.08877			101.03077			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.79000		104.55522		9.81000	104.33339			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.47250			101.41345			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.51289			101.45218			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.94000		102.95816		9.96000	102.75640			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.66992			100.60964			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.68778			100.62586			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.06000		98.63916		9.08000	98.49384			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.24000		96.11318		10.26000	95.91848			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.65000		96.37363		10.67000	96.15168			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.47500		96.21106		9.49000	96.06908			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.61500		108.49881		7.61500	108.43164			424,800,000	542,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.09000		274.47576		2.09000	274.26199			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		1.18500	131.75030		1.18500	131.65735			3,400,000,000	1,900,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	25.89660		100.00000	25.70886			0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	101.01731			100.95781			0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	25.33919		100.00000	25.15548			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		1.81000	130.42524		1.81000	130.32654			0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.03648		6.50000	100.98352			0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	102.78855			102.72549			310,000,000	155,000,000.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.35577			101.29194			0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.92583			102.86245			0	0.00
SHS05	On 29/06/2017	Spot Bond		8.64000	103.89494		8.66000	103.78503			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	102.52757			102.46282			0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.27240			101.21067			214,000,000	107,000,000.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.47081			101.40671			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	33.81767		100.00000	33.57250			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.60600		10.00000	109.52000			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.71950			101.65774			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.68080			101.61827			0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	38.27063		100.00000	37.99317			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	46.46150		100.00000	46.12467			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS18U	On 30/11/2016	Spot Bond	100.00000		38.48407		100.00000	32.20420			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.48000		103.62496		9.50000	103.50614			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.94887			100.88020			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.15629			100.08944			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.86500		104.80698		7.86500	104.74000			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.17500		101.22943		9.04000	101.52110			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.59000		101.03459		8.66000	100.82284			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.22862			100.16659			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.28988			100.23145			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.63396			100.57290			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.21868			100.15894			400,000,000	200,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.22452			100.16319			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.10645			100.03799			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.24000		105.48985		8.26000	105.39912			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.12860			101.07002			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.96748			100.90493			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.36500		95.98070		9.38000	95.85281			0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		99.99998			99.93794			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.52473			101.45532			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.75526			100.68929			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.34500		89.66107		9.36000	89.53242			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34500		89.66107		9.36000	89.53242			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.08000		95.94485		9.10000	95.80315			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN008	On 18/06/2017	Spot Bond	0.00000		101.65586			101.59038			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.02000		102.20107		8.04000	102.09423			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.31000		112.87453		2.31000	112.78449			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.73500		101.34668		8.75000	101.23081			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.13723		8.50000	100.06859			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.18000		106.80568		10.20000	106.58225			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		99.98163			99.92664			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.47000		75.24880		10.49000	75.06433			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.89151			100.82691			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.92933			100.86793			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.51990			101.45198			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.03811			100.96948			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.28369			99.20754			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.14852			100.08482			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.68159			101.61398			0.00	0	0.00
SSN034	On 02/06/2020	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.86014			99.80769			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.84212			99.78949			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.72059			99.66821			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.43867			98.38421			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.12405			99.07150			0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.42008			99.47280			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
SY1238	On 28/07/2015	Spot Bond	0.00000		99.41987			99.47261			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.52491			99.57770			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		98.68872			98.63556			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.62572			98.57286			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		98.63532			98.58215			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		98.63919			98.58618			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.61759			98.56442			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		99.58166			99.56557			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.56442			98.51125			0	0.00
SY1247	On 28/08/2015	Spot Bond	100.00000		80.57395		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.38000		104.04934		6.46000	103.96828			0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.79000		102.90965		8.81000	102.70189			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.22306			100.16212			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.23903			100.16953			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.31000		97.40773		9.33000	97.13597			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		55.42341		100.00000	55.02159			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.80977			100.75249			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.54213			100.48466			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		99.98145			99.92614			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.38290			101.32605			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.45263			101.39288			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.22587						0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.26655			101.15487			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TFS133	On 28/07/2016	Spot Bond	0.00000		100.64067			100.58363			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.62621			100.56877			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.65808			100.60067			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86500		103.86884		7.86500	103.80246			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.84748			100.78617			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.87003			100.80709			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.88391		7.83000	102.81844			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.83507			100.77466			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.86327			100.80082			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.93170			102.86357			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.83507			100.77466			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.86327			100.80082			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.63825		7.16000	102.57843			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.91848			100.85202			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.91398			100.84784			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.02195			100.94797			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.00735			100.93442			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.44669			101.34167			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.39661			101.29527			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.83394			100.77362			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.87003			100.80709			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.21356		8.73000	103.14049			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.57307			100.51233			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.86327			100.80082			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
TH11A6	On 18/07/2041	Spot Bond	8.89500	101.15513	8.91000	101.04235		0.00	0	0.00		
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.40550		100.34483		0.00	0	0.00		
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.88274		100.82021		0.00	0	0.00		
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.92073		100.85411		0.00	0	0.00		
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.90835		100.84262		0.00	0	0.00		
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.92375		100.85827		0.00	0	0.00		
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.01970		100.94589		0.00	0	0.00		
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.01521		100.94172		0.00	0	0.00		
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.99662		100.92588		0.00	0	0.00		
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.36877		101.26947		0.00	0	0.00		
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.37323		101.27359		0.00	0	0.00		
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.37705		101.27886		0.00	0	0.00		
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.22014		100.16001		0.00	0	0.00		
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.22743		100.16530		0.00	0	0.00		
TH12A3	On 21/08/2019	Spot Bond	9.26000	102.19866	9.28000	102.05340		0.00	0	0.00		
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.22306		100.16212		0.00	0	0.00		
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.23325		100.16953		0.00	0	0.00		
TH12A6	On 21/08/2019	Spot Bond	9.17000	100.16960	9.19000	100.02722		0.00	0	0.00		
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.22721		100.16107		0.00	0	0.00		
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.23903		100.16953		0.00	0	0.00		
TH12A9	On 21/02/2048	Spot Bond	9.28000	99.07032	9.30000	98.93338		0.00	0	0.00		
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.24634		100.17904		0.00	0	0.00		
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.24634		100.17904		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	
TH12B3	On 21/08/2019	Spot Bond			0.00000		100.25230			100.17904			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond			0.00000		100.25230			100.17904			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond			0.00000		100.26954			100.19589			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond			0.00000		100.26954			100.19589			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond			0.00000		100.27586			100.19589			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond			0.00000		100.27557			100.19568			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond			0.00000		100.36298			100.26372			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond			0.00000		100.36298			100.26372			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond			0.00000		100.56237			100.44929			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond			0.00000		100.36930			100.26248			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond			0.00000		100.88388			100.82127			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond			101.06155	6.43369		101.06155	6.38609				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		101.07687			101.01821			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond			0.00000		100.86679			100.80540			0.00	188,000,000	94,000,000.00
THE9A3	On 18/07/2016	Spot Bond			0.00000		101.25467			101.19508			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond			0.00000		100.86679			100.80540			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond			0.00000		100.87818			100.81598			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond			0.00000		100.88388			100.82127			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond			0.00000		100.85995			100.79905			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
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.87818			100.81598			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.94084			100.87412			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.94084			100.87412			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.94084			100.87412			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.03190			100.95862			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.05465			100.97973			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.02621			100.95334			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.48016			101.37451			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.50846			101.40076			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.49714			101.39026			0	0.00
TL20	On 22/02/2020	Spot Bond	9.61000		88.31694		9.63000	88.18343			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0	0.00
TN17	On 14/11/2017	Spot Bond	8.19000		102.75582		8.21000	102.64422			0	11,665,000,000.00
TN20	On 17/09/2020	Spot Bond	9.50500		106.20403		9.52000	106.06072			79,600,000	12,127,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.62116		100.00000	1.60928			0	0.00
TN23	On 06/11/2023	Spot Bond	9.68000		107.10254		9.70000	106.90179			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.89000		100.17576		9.91000	99.97097			0	15,950,000,000.00
TN27	On 14/11/2027	Spot Bond	9.94000		93.08972		9.96000	92.88248			200,000,000	9,970,000,000.00
TN30	On 09/10/2030	Spot Bond	10.32500		102.82709		10.34500	102.58841			0	32,420,000,000.00
TN40	On 09/10/2040	Spot Bond	10.67000		102.22409		10.68500	102.00584			0	17,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		99.83345			101.59000			11,000,000,000	5,500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.06325			100.00171			400,000,000	104,989,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.35353			100.29147			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.36229			100.29869			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.36313			100.29937			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.40604			100.33465			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.49498			100.40783			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.36275			100.29907			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.60600		10.00000	109.52000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.11055			101.05069			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.13300			101.07190			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.99312			100.93649			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.73115			100.99708			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.02767		10.00000	99.94648			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.02698		9.75000	99.94781			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.02672		100.00000	9.94850			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.51537			101.45514			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.60629			101.54242			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		9.04985		100.00000	8.94037			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.64260		100.00000	9.52593			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.65670			101.59080			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.99824		100.00000	9.87728			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.66677			101.60047			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.29460		100.00000	10.17006			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.94771			101.87008			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.91029		100.00000	13.74200			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.56200			102.45940			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	
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.88162		100.00000	17.66530			0	0.00	
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.31906		100.00000	12.22974			0	0.00	
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
TSP168	On 11/06/2015	Spot Bond	0.00000		99.81985			99.76580			0	0.00	
TSP170	On 09/07/2015	Spot Bond	0.00000		99.29248			99.23662			0	0.00	
TSP171	On 23/07/2015	Spot Bond	0.00000		99.04917			98.99431			0	0.00	
TSP172	On 06/08/2015	Spot Bond	0.00000		98.78184			98.72647			0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000		98.50572			98.44968			0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000		98.23863			98.18241			0.00	1,600,000,000	400,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.93388			102.81807			0.00	3,200,000,000	800,000,000.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.75491			101.64045			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.18324			97.12690			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.70278			96.64721			0.00	18,500,000,000	21,500,000,000.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.37720			96.32059			0.00	600,000,000	200,000,000.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.69520			95.64001			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.47434			95.41959			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.12178			95.06592			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.79764			94.74109			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.42286			94.36517			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.60395			99.55444			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.15369			94.09599			0.00	0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.02385			96.96941			0.00	0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		93.40322			93.34603			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	
TSP191	On 26/05/2016	Spot Bond	100.00000		50.47702		100.00000	50.19026			0.00	3,500,000,000	3,500,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.30361		100.00000	13.20716			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.21699			102.16110			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		101.70479			101.65096			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		101.24811			101.19462			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		101.29584			101.23944			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.87368			100.82019			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.83802			100.78453			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.80236			100.74887			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.77258			100.71672			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.74887			100.69538			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.69634			100.64277			0.00	0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.38676			100.33133			0.00	0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.25219			100.19815			0.00	0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.12514			100.07151			0.00	0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.09007		100.00000	83.40694			0.00	22,600,000,000	17,500,000,000.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.11011			100.05503			0.00	14,300,000,000	7,300,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.88699			101.82740			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.93330			100.87373			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.73082			101.67616			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.85733			100.80261			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.17500		109.31653		9.19000	109.16785			0.00	0	184,000,000.00
UTR042	On 19/04/2016	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
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.74968	100.00000	8.69725				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.07822	100.00000	8.96204				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.54727	100.00000	8.49605				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.97467	100.00000	8.85980				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.46718		102.40844				0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.41597		100.35655				0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		79.34783	100.00000	78.83369				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.30788		101.24844				0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.31408		101.25342				800,000,000	400,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.50696		100.44376				0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.50768		100.44440				0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.28712		101.22660				0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.32151		101.25933				0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.49925		100.43704				0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		99.85111		99.78743				0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.21389	100.00000	8.16467				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.69315	100.00000	8.58188				0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		8.01148	100.00000	7.96348				0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.58958	100.00000	8.47964				0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00030	100.00000	0.00030				0	0.00
WS04	On 30/05/2016	Spot Bond	7.00500		105.25860	7.00500	105.19921				0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08000		242.79922	1.08000	242.63003				0	72,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.28500		99.93117	6.28500	99.98278				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.64000	102.56239		7.66000	102.46274			0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98000	103.52313		7.99500	103.40558			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.28500	102.97000		8.30500	102.82000			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.47500	102.52243		8.49000	102.38266			0	15,050,000,000.00
Z014	On 30/06/2015	Spot Bond	5.87000	99.53578		5.95000	99.48106			0	0.00
Z020	On 19/10/2015	Spot Bond	5.80000	97.82376		5.88000	97.74820			0	0.00
Z071	On 01/07/2015	Spot Bond	5.87000	99.51985		5.95000	99.46493			0	0.00
Z083	On 30/09/2019	Spot Bond	7.37000	73.10341		7.38500	73.01446			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	72.13439		100.00000	71.70923			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	40.49710		100.00000	40.26704			0	0.00

Total for j-Bonds : 0.00 5,093,286,088 54,580,119,494.00

Grand Total: 0.00 5,093,436,870 54,584,317,510.00