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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2015

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest		
Derivatives													
\$ / R	On 07/07/2015	Any day expiry	12.50210	12.50210	12.41890	12.41890			14.75	0.00	10,000	0.00	
\$ / R	On 13/07/2015	Any day expiry	12.51030	12.51030	12.42720	12.42720			12.77	0.00	0	2,492.00	
\$ / R	On 20/07/2015	Any day expiry	12.52520	12.52520	12.44210	12.44210			13.99	0.00	0	2,491.00	
\$ / R	On 29/07/2015	Any day expiry	12.54470	12.54470	12.46140	12.46140			13.86	0.00	0	750.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.18250	0.00018	0.23460	0.00023	0.183	20.00	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.76290	0.00076	0.99930	0.00100	0.763	18.41	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	108.89000	0.10889	87.94060	0.08794	108.890	14.52	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	51.67000	0.05167	41.61620	0.04162	51.670	15.59	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	476.97000	0.47697	550.21620	0.55022	476.970	15.59	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.45790	0.00046	0.51910	0.00052	0.458	34.30	0.00	0	300.00
\$ / R	On 12/08/2015	Any day expiry	12.57510	12.57510	12.49140	12.49140			13.76	0.00	0	750.00	
\$ / R	On 25/08/2015	Any day expiry	12.60350	12.60350	12.51960	12.51960			13.73	0.00	0	51.00	
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	305.20460	0.30520	264.59470	0.26459	305.205	13.63	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry	12.60570	12.60570	12.52180	12.52180			13.75	0.00	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	106.92190	0.10692	94.70140	0.09470	106.922	15.41	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	611.22190	0.61122	682.90140	0.68290	611.222	15.41	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.60790	12.60790	12.52400	12.52400			13.76	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	1.38690	0.00139	1.55160	0.00155	1.387	16.48	0.00	0	300.00

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	11.15	Put	3.26540		0.00327		3.65870	0.00366	3.265	14.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	139.86100		0.13986		123.65390	0.12365	139.861	14.95	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	3.06220		0.00306		2.36730	0.00237	3.062	28.74	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.61670		12.61670		12.53270	12.53270		13.66	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.63860		12.63860		12.55440	12.55440		13.86	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.64750		12.64750		12.56330	12.56330		13.85	0.00	81,996	557,961.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.66960		0.00167		1.90450	0.00190	1.670	16.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,049.33470		2.04933		1,965.39150	1.96539	2,049.335	16.46	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	4.50270		0.00450		5.11520	0.00512	4.503	15.19	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,652.22120		1.65222		1,568.66280	1.56866	1,652.221	15.13	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	4.72120		0.00472		5.36280	0.00536	4.721	15.13	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,484.56310		1.48456		1,401.32370	1.40132	1,484.563	14.56	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	7.58400		0.00758		8.61630	0.00862	7.584	14.46	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	8.33870		0.00834		9.47560	0.00948	8.339	14.33	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	9.38890		0.00939		10.67250	0.01067	9.389	14.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	16.67110		0.01667		20.74710	0.02075	16.671	13.67	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	18.83620		0.01884		23.43930	0.02344	18.836	13.63	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	22.54450		0.02254		28.03950	0.02804	22.544	13.56	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,070.04450		1.07004		991.33950	0.99134	1,070.044	13.56	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	23.91410		0.02391		29.73550	0.02974	23.914	13.53	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	34.70130		0.03470		43.01980	0.04302	34.701	13.38	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	39.83930		0.03984		49.30690	0.04931	39.839	13.32	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	714.77490		0.71477		649.44980	0.64945	714.775	13.08	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	67.27490		0.06727		86.14980	0.08615	67.275	13.08	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	683.20210		0.68320		619.56390	0.61956	683.202	13.13	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	667.68950		0.66769		604.91820	0.60492	667.689	13.15	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	652.36140		0.65236		590.47160	0.59047	652.361	13.17	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	637.22430		0.63722		576.22810	0.57623	637.224	13.20	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	89.72430		0.08972		112.92810	0.11293	89.724	13.20	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	614.87770		0.61488		555.24950	0.55525	614.878	13.23	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	564.47510		0.56448		508.13280	0.50813	564.475	13.32	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	543.63830		0.54364		488.73780	0.48874	543.638	13.35	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	149.35050		0.14935		182.07960	0.18208	149.350	13.44	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	187.06730		0.18707		224.77630	0.22478	187.067	13.56	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	411.17730		0.41118		366.68370	0.36668	411.177	13.60	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	221.16170		0.22116		0.00000	0.00000	221.162	13.65	0.00	8,500	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	377.73260		0.37773		336.21420	0.33621	377.733	13.67	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	326.33820		0.32634		291.53190	0.29153	326.338	13.79	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	316.70400		0.31670		283.58760	0.28359	316.704	13.82	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	263.16430		0.26316		236.66740	0.23667	263.164	14.16	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	212.88740		0.21289		191.77750	0.19178	212.887	14.61	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	184.67820		0.18468		166.64460	0.16664	184.678	14.91	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	537.17820		0.53718		603.34460	0.60334	537.178	14.91	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	169.56620		0.16957		153.19120	0.15319	169.566	15.09	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	167.17010		0.16717		151.05900	0.15106	167.170	15.12	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	160.18870		0.16019		144.84580	0.14485	160.189	15.21	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	149.20230		0.14920		135.07010	0.13507	149.202	15.36	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	731.99350		0.73199		804.61130	0.80461	731.994	15.66	0.00	0	501.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	124.12450		0.12412		0.00000	0.00000	124.125	15.75	34,000	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	105.65550		0.10566		96.97770	0.09698	105.655	16.16	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	50.06900		0.05007		46.71250	0.04671	50.069	18.25	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	35.56150		0.03556		33.44640	0.03345	35.562	19.26	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	30.26800		0.03027		28.57550	0.02858	30.268	19.76	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	26.46390		0.02646		25.06320	0.02506	26.464	20.20	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.67880	12.67880		12.59410	12.59410			14.09	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	4.81910		0.00482		5.34620	0.00535	4.819	15.60	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	10.48210		0.01048		11.61100	0.01161	10.482	14.59	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	18.13510		0.01814		20.90010	0.02090	18.135	13.87	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	162.40350		0.16240		147.87910	0.14788	162.404	15.75	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	71.79000		0.07179		66.44060	0.06644	71.790	18.12	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	14.47160		0.01447		12.72860	0.01273	14.472	28.68	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.68330	12.68330		12.59850	12.59850			14.13	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.74690	12.74690		12.66150	12.66150			14.32	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	9.99110		0.00999		10.70860	0.01071	9.991	15.36	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	19.60120		0.01960		21.10990	0.02111	19.601	14.53	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	181.11620		0.18112		166.54170	0.16654	181.116	16.54	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	29.69290		0.02969		24.66580	0.02467	29.693	28.04	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.81100	12.81100		12.72500	12.72500			14.43	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	14.73740		0.01474		15.59620	0.01560	14.737	15.05	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	27.57350		0.02757		29.63660	0.02964	27.573	14.37	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	192.81870		0.19282		178.38680	0.17839	192.819	17.18	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	34.66280		0.03466		29.38350	0.02938	34.663	27.36	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.84080	12.84080		12.75450	12.75450			14.51	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.84770	12.84770		12.76130	12.76130			14.52	4,606	140,727.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,921.88460		1.92188		1,837.04600	1.83705	1,921.885	14.83	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	24.18460		0.02418		25.74600	0.02575	24.185	14.83	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,873.92480		1.87392		1,789.25820	1.78926	1,873.925	14.73	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,683.80600		1.68381		1,600.00360	1.60000	1,683.806	14.33	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,497.06420		1.49706		1,414.47760	1.41448	1,497.064	13.93	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	68.31070		0.06831		75.39950	0.07540	68.311	13.61	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	69.60530		0.06961		76.83920	0.07684	69.605	13.60	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	89.86500		0.08986		99.38160	0.09938	89.865	13.54	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	98.13910		0.09814		108.57310	0.10857	98.139	13.52	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	116.46430		0.11646		128.90180	0.12890	116.464	13.48	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	137.32760		0.13733		151.99160	0.15199	137.328	13.43	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	908.61930		0.90862		839.34520	0.83935	908.619	13.39	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	871.49500		0.87150		806.57820	0.80658	871.495	13.37	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	864.15820		0.86416		800.14230	0.80014	864.158	13.36	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	181.87790		0.18188		206.08760	0.20609	181.878	13.35	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	835.13300		0.83513		774.78900	0.77479	835.133	13.34	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	335.30830		0.33531		373.09000	0.37309	335.308	14.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	617.81390		0.61781		569.51960	0.56952	617.814	14.02	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	612.65630		0.61266		564.68540	0.56469	612.656	14.03	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	602.45100		0.60245		555.12540	0.55513	602.451	14.07	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	431.13900		0.43114		397.93590	0.39794	431.139	14.90	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	397.76860		0.39777		367.10110	0.36710	397.769	15.15	0	13,241.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	367.19020		0.36719		338.89750	0.33890	367.190	15.40	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	344.59880		0.34460		318.08550	0.31809	344.599	15.60	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	313.58750		0.31359		289.56040	0.28956	313.588	15.91	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	303.96720		0.30397		280.83370	0.28083	303.967	16.01	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	290.17210		0.29017		268.33110	0.26833	290.172	16.16	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	257.35230		0.25735		238.14650	0.23815	257.352	16.58	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	156.93860		0.15694		145.72850	0.14573	156.939	18.43	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	117.22660		0.11723		109.21090	0.10921	117.227	19.63	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	108.73970		0.10874		101.40240	0.10140	108.740	19.97	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	106.90660		0.10691		99.71500	0.09972	106.907	20.05	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	82.54970		0.08255		80.26860	0.08027	82.550	22.92	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.87060		12.87060		12.78390	12.78390		14.47	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	21.17970		0.02118		22.45000	0.02245	21.180	15.11	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	36.28600		0.03629		38.76010	0.03876	36.286	14.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	199.10960		0.19911		184.86810	0.18487	199.110	17.78	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	38.43250		0.03843		35.15540	0.03516	38.433	26.84	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.95550		12.95550		12.86800	12.86800		14.69	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	117.85070		0.11785		129.49390	0.12949	117.851	13.43	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	562.39830		0.56240		524.07740	0.52408	562.398	14.74	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	511.71570		0.51172		476.80050	0.47680	511.716	15.08	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	222.46940		0.22247		208.31350	0.20831	222.469	18.39	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.99240		12.99240		12.90450	12.90450		14.81	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	93.26660		0.09327		98.44910	0.09845	93.267	13.58	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	161.55170		0.16155		152.75430	0.15275	161.552	20.40	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.02240		13.02240		12.93410	12.93410		14.79	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	127.92600		0.12793		139.55090	0.13955	127.926	13.39	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	228.64630		0.22865		215.85300	0.21585	228.646	19.05	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.05700		13.05700		12.96830	12.96830		14.89	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.06390		13.06390		12.97520	12.97520		14.87	0.00	0	10,568.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	53.08350		0.05308		55.59660	0.05560	53.084	14.45	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	97.17390		0.09717		102.17740	0.10218	97.174	13.63	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	132.25310		0.13225		144.81250	0.14481	132.253	13.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	138.35800		0.13836		151.40780	0.15141	138.358	13.32	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	155.63110		0.15563		170.03860	0.17004	155.631	13.35	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	164.82600		0.16483		179.94030	0.17994	164.826	13.36	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	205.46840		0.20547		223.59010	0.22359	205.468	13.40	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	396.54620		0.39655		373.85590	0.37386	396.546	16.93	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	330.05990		0.33006		311.64280	0.31164	330.060	17.79	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	288.59500		0.28860		272.78420	0.27278	288.595	18.41	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	183.22590		0.18323		179.54650	0.17955	183.226	21.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	175.55880		0.17556		173.31990	0.17332	175.559	24.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	26.96870		0.02697		24.88640	0.02489	26.969	25.93	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.09850		13.09850		13.00930	13.00930		14.97	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	135.59730		0.13560		148.52000	0.14852	135.597	13.26	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	238.28750		0.23829		226.92320	0.22692	238.288	19.76	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.16420		13.16420		13.07450	13.07450		15.09	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	145.63060		0.14563		156.34900	0.15635	145.631	13.33	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	244.07010		0.24407		234.42330	0.23442	244.070	20.50	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 27/05/2016	Any day expiry			13.23800		13.23800		13.14760	13.14760		15.32	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	157.76690		0.15777	166.28820	0.16629	157.767		13.46	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	266.07890		0.26608	261.78400	0.26178	266.079		21.72	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.26180		13.26180	13.17120	13.17120			15.32	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	256.17860		0.25618	277.80760	0.27781	256.179		13.47	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	327.54350		0.32754	313.46500	0.31346	327.543		19.93	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.26900		13.26900	13.17820	13.17820			15.32	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.27850		13.27850	13.18770	13.18770			15.42	0	4,270.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	245.98140		0.24598	266.08860	0.26609	245.981		13.45	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	404.09040		0.40409	385.36400	0.38536	404.090		18.87	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.31420		13.31420	13.22300	13.22300			15.42	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	164.68930		0.16469	175.43340	0.17543	164.689		13.44	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	304.00080		0.30400	300.17800	0.30018	304.001		23.26	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.37930		13.37930	13.28690	13.28690			15.65	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	175.51500		0.17552	185.04660	0.18505	175.515		13.56	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	329.13070		0.32913	328.42290	0.32842	329.131		24.53	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.44310		13.44310	13.35070	13.35070			15.78	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	184.95840		0.18496	194.67720	0.19468	184.958		13.63	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	334.90480		0.33490	316.04390	0.31604	334.905		25.35	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560		13.08560	13.08560	13.08560			16.05	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.49420		13.49420	13.40160	13.40160			15.87	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.51330		13.51330	13.42080	13.42080			15.88	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	193.12930		0.19313	203.23630	0.20324	193.129		13.65	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	309.22350		0.30922	288.59540	0.28860	309.223		25.07	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.57290		13.57290	13.48020	13.48020			15.98	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	199.22190		0.19922	210.86710	0.21087	199.222		13.65	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	285.26460		0.28526	273.84770	0.27385	285.265		24.86	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.64310		13.64310	13.55030	13.55030			16.13	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	206.21840		0.20622	216.27120	0.21627	206.218		13.67	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	263.89350		0.26389	248.69210	0.24869	263.893		24.77	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.67710		13.67710	13.58430	13.58430			16.12	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.68780		13.68780	13.59500	13.59500			16.21	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	205.24030		0.20524	214.76930	0.21477	205.240		13.55	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	237.89300		0.23789	221.09440	0.22109	237.893		24.33	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.64750		12.64750	12.56330	12.56330			13.85	53	831.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.84770		12.84770	12.76130	12.76130			14.52	0	104.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.06390		13.06390	12.97520	12.97520			14.87	0	49.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.27850		13.27850	13.18770	13.18770			15.42	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.49190		19.49190	19.58650	19.58650			11.99	312	27,815.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	41.09290		0.04109	34.55040	0.03455	41.093		13.25	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	50.71610		0.05072	42.98750	0.04299	50.716		12.81	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	79.93530		0.07994	68.79480	0.06879	79.935		11.88	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	127.34120		0.12734	146.73410	0.14673	127.341		13.52	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.78840		19.78840	19.88310	19.88310			12.73	0	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	62.15800		0.06216	55.89150	0.05589	62.158		11.72	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	466.33150		0.46633	495.40310	0.49540	466.332		13.42	0	8,250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	352.40250		0.35240		375.38350	0.37538	352.403	14.00		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.11200		20.11200		20.20760	20.20760		13.15		0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.43550		20.43550		20.53210	20.53210		13.48		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10356		0.10356		0.10248	0.10248		11.66		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10535		0.10535		0.10425	0.10425		12.99		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10738		0.10738		0.10626	0.10626		13.58		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.84210		13.84210		13.92480	13.92480		12.88		1,573	33,544.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	6.58740		0.00659		5.01970	0.00502	6.587	13.92		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	20.78140		0.02078		15.60050	0.01560	20.781	13.00		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	35.91710		0.03592		27.78720	0.02779	35.917	12.76		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	37.85520		0.03786		29.37070	0.02937	37.855	12.74		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	46.53320		0.04653		36.50970	0.03651	46.533	12.64		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	140.27730		0.14028		162.45800	0.16246	140.277	14.08		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	101.05070		0.10105		117.47090	0.11747	101.051	14.60		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	66.46150		0.06646		77.77820	0.07778	66.461	15.44		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.86090		13.86090		13.94340	13.94340		12.95		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	85.36720		0.08537		97.77730	0.09778	85.367	15.29		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,074.46720		1.07447		1,004.37730	1.00438	1,074.467	15.29		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.95550		13.95550		14.03810	14.03810		13.28		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	149.56630		0.14957		164.16540	0.16417	149.566	15.35		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,114.06630		1.11407		1,046.06540	1.04607	1,114.066	15.35		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.08200		14.08200		14.16510	14.16510		13.57		3,000	31,881.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	113.66800		0.11367		94.48630	0.09449	113.668	12.83		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	401.64260		0.40164		358.46360	0.35846	401.643	13.31		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	84.30040		0.08430		90.88330	0.09088	84.300	18.58		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.20820		14.20820		14.29200	14.29200		13.71		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	373.89530		0.37390		397.42660	0.39743	373.895	14.96		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	357.00300		0.35700		379.68670	0.37969	357.003	15.10		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.34770		14.34770		14.43240	14.43240		13.99		0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.61860		14.61860		14.70550	14.70550		14.38		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	567.74570		0.56775		519.08980	0.51909	567.746	13.65		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	459.73930		0.45974		483.20680	0.48321	459.739	16.78		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.88570		14.88570		14.97410	14.97410		14.95		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			457.53800		457.53800		457.62300	457.62300				0	124.00
AL37	On 05/11/2015	Index Future			464.81300		464.81300		464.90400	464.90400				0	0.00
AL7T	On 06/08/2015	Index Future			538.68100		538.68100		539.31700	539.31700				0	3.00
AL7T	On 05/11/2015	Index Future			547.24600		547.24600		547.89700	547.89700				0	0.00
ALBI	On 06/08/2015	Index Future			491.02700		491.02700		492.32000	492.32000				0	508.00
ALBI	On 05/11/2015	Index Future			498.83400		498.83400		500.15200	500.15200				0	103.00
ALBI	On 04/02/2016	Index Future			507.27400		507.27400		508.62100	508.62100				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.34910		9.34910		9.42240	9.42240		12.37	2,800	1,457.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.45410		9.45410		9.52790	9.52790		13.23	1,250	8,567.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.57060		9.57060		9.64470	9.64470		13.23	1,400	2,350.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.68960		9.68960		9.76440	9.76440		13.24	1,450	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.89770		9.89770		9.94330	9.94330		13.03	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.04640		10.04640		10.09090	10.09090		12.93	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	165.26120		165.26120		146.63750	146.63750			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	68.50000		68.50000		68.50000	68.50000			10,000	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.34260		13.34260		13.34570	13.34570		13.55	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.60780		13.60780		13.61060	13.61060		14.19	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01930		2.01930		2.01150	2.01150		13.15	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03650		2.03650		2.03070	2.03070		13.72	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85950		1.85950		1.87000	1.87000		13.90	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.89440		1.89440		1.90440	1.90440		13.38	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.25540		125.25540		125.23310	125.23310			0	0.00
EL28	On 05/11/2015	Bond Future	125.67938		125.67938		125.65791	125.65791			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.87713		83.18256		9.82259	83.56962			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.97271		80.70566		9.91630	81.09960			0	0.00
ES33	On 04/02/2016	Bond Future	10.06273		82.07301		10.00434	82.47453			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	487.95600		487.95600		488.95700	488.95700			1	472.00
GOVI	On 05/11/2015	GOVI	495.71500		495.71500		496.73600	496.73600			0	27.00
GOVI	On 04/02/2016	GOVI	504.10300		504.10300		505.14600	505.14600			0	0.00
I2025	On 06/08/2015	Bond Future	121.63785		121.63785		121.61774	121.61774			0	38.00
I2025	On 05/11/2015	Bond Future	123.55282		123.55282		123.53349	123.53349			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	124.70771		124.70771		124.68583	124.68583			0	3,582.00
I2038	On 05/11/2015	Bond Future	126.67098		126.67098		126.64995	126.64995			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	122.84842		122.84842		122.82689	122.82689			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.37644		123.37644		123.35563	123.35563			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	131.68380		131.68380		131.66067	131.66067			0	3,821.00
I2050	On 05/11/2015	Bond Future	133.75669		133.75669		133.73471	133.73471			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	228.33800		228.33800		228.32000	228.32000			0	1,080.00
IGOV	On 05/11/2015	Index Future	231.96800		231.96800		231.95300	231.95300			0	17.00
IGOV	On 04/02/2016	Index Future	235.89400		235.89400		235.88000	235.88000			0	0.00
ILBI	On 06/08/2015	Index Future	619.33700		619.33700		619.29300	619.29300			0	159.00
ILBI	On 05/11/2015	Index Future	629.41800		629.41800		629.37600	629.37600			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.13000		93.87000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.31000		93.69000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.32000		93.68000		6.35000	93.65000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.47000		93.53000		6.50000	93.50000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.48000		93.52000		6.54000	93.46000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.61000		93.39000		6.67000	93.33000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.76000		93.24000		6.84000	93.16000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.83000		93.17000		6.91000	93.09000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.06000		92.94000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.30000		92.70000		7.38000	92.62000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.47000		92.53000		7.55000	92.45000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.61000		92.39000		7.68000	92.32000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.81000		92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12440		0.12440		0.12360	0.12360			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12360		0.12360		0.12360	0.12360			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12360		0.12360		0.12350	0.12350			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06000		0.06000		0.05970	0.05970			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05680		0.05680		0.05660	0.05660			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05520		0.05520		0.05500	0.05500			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.36500		8.36500		8.38280	8.38280		9.95		0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.44140		8.44140		8.45850	8.45850		11.62		0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.52760		8.52760		8.54530	8.54530		12.43		0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09450		1.09450		1.10840	1.10840				0.00	24,806	926.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09610		1.09610		1.11000	1.11000				0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09830		1.09830		1.11230	1.11230				0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.30715		117.39423		8.28771	117.55066		9.65		0.00	31	35,340.00
R186	On 06/08/2015	Bond Future	7.65	Call	55.27000		0.05527		67.84000	0.06784	55.270	9.21		0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	104.76000		0.10476		125.20000	0.12520	104.760	9.26		0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	186.15000		0.18615		217.21000	0.21721	186.150	9.31		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	492.98000		0.49298		552.65000	0.55265	492.980	9.42		0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,462.50000		1.46250		1,570.69000	1.57069	1,462.500	9.57		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	795.23000		0.79523		760.49000	0.76049	795.230	9.62		0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	767.13000		0.76713		733.62000	0.73362	767.130	9.63		0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	662.23000		0.66223		633.33000	0.63333	662.230	9.65		0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	547.32000		0.54732		523.60000	0.52360	547.320	9.68		0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	320.78000		0.32078		307.51000	0.30751	320.780	9.76		0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	114.56000		0.11456		110.70000	0.11070	114.560	9.90		0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.37369		119.24220		8.35337	119.40227		9.54		0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	753.17000		0.75317		796.04000	0.79604	753.170	9.15		0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,011.03000		1.01103		1,063.46000	1.06346	1,011.030	9.22		0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,240.99000		3.24099		3,162.04000	3.16204	3,240.990	9.40		0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,106.57000		3.10657		3,030.03000	3.03003	3,106.570	9.41		0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,501.07000		2.50107		2,592.50000	2.59250	2,501.070	9.46		0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,687.72000		2.68772		2,619.08000	2.61908	2,687.720	9.46		0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,310.73000		2.31073		2,249.71000	2.24971	2,310.730	9.51		0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,179.42000		1.17942		1,144.59000	1.14459	1,179.420	9.69		0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	892.10000		0.89210		864.89000	0.86489	892.100	9.76		0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.42887		115.96356		8.40762	116.12755		9.35		0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.47540		118.01630		8.45328	118.18359		9.35		0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R197	On 06/08/2015	Bond Future			290.03435		290.03435		289.98677	289.98677				0.00	0	929.00
R197	On 05/11/2015	Bond Future			294.59994		294.59994		294.55431	294.55431				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R202	On 06/08/2015	Bond Future			235.37401		235.37401		235.33392	235.33392				0.00	0	52,749.00
R202	On 05/11/2015	Bond Future			239.07913		239.07913		239.04078	239.04078				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 06/08/2015	Bond Future			8.17140		101.12730		8.15711	101.20554		7.42		0.00	0	20,973.00

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	9.07	Put	11.00000		0.01100		11.22000	0.01122	11.000	7.69	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.25041		98.79657		8.23528	98.87703		7.65	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.31910		100.46995		8.30303	100.55287		7.36	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.24308		105.27461		7.23407	105.29204		2.44	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	20.41000		0.02041		20.85000	0.02085	20.410	2.49	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.35833		102.76680		7.34742	102.78552		2.14	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.44700		104.50774		7.43349	104.52791		1.61	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.74333		94.21902		8.70880	94.48796			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.80960		95.70259		8.77385	95.97676			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			8.84236		97.89224		8.80779	98.17997			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.90969		95.27892		8.87394	95.57210			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.96810		96.89335		8.93111	97.19257			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			8.98184		95.72050		8.91696	96.31420			0.00	1,990	39,658.00
R2037	On 05/11/2015	Bond Future			9.04515		97.22772		8.97829	97.83178			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.10167		94.61717		9.03273	95.23249			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			7.58756		102.32419		7.57855	102.35068		3.72	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	6.12000		0.00612		6.43000	0.00643	6.120	3.81	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.68979		103.93494		7.67960	103.96284		3.54	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.76994		101.65841		7.75831	101.68790		3.09	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			9.03554		97.37463		8.96558	98.07301			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			9.09584		98.90791		9.02383	99.61823			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.14973		96.20060		9.07557	96.92400			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			9.02416		101.04789		8.95414	101.76617			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			9.08549		98.20975		9.01340	98.94027			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.14095		99.87333		9.06669	100.61732			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			7.79251		98.54508		7.78861	98.55927		4.93	0.00	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	136.36000		0.13636		145.08000	0.14508	136.360	4.77	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.88155		100.09637		7.87711	100.11172		4.73	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	438.62000		0.43862		446.49000	0.44649	438.620	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	512.82000		0.51282		521.41000	0.52141	512.820	4.52	0.00	0	19.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 04/02/2016	Bond Future			7.95481		98.14958		7.94971	98.16627		4.36	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	420.24000		0.42024		426.45000	0.42645	420.240	4.11	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	640.45000		0.64045		648.46000	0.64846	640.450	4.16	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.01804		99.88684		8.01243	99.90418		4.36	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	918.37000		0.91837		927.01000	0.92701	918.370	4.18	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			7.94965		97.09443		7.94561	97.11191		6.04	0.00	831	37,697.00
R208	On 06/08/2015	Bond Future	8.85	Put	7.95000		0.00795		8.71000	0.00871	7.950	6.28	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.03244		95.22390		8.02795	95.24258		6.06	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	606.44000		0.60644		605.84000	0.60584	606.440	6.13	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.09981		96.83713		8.09479	96.85720		5.69	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			8.91446		77.32836		8.85963	77.74363		14.59	0.00	0	28,487.00
R209	On 06/08/2015	Bond Future	9.90	Put	19.98000		0.01998		16.03000	0.01603	19.980	15.39	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.97463		75.39840		8.91818	75.82102		15.20	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,741.73000		1.74173		1,603.31000	1.60331	1,741.730	15.37	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.02679		76.67596		8.96869	77.10646		15.15	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			179.56299		179.56299		179.53303	179.53303			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.25833		180.25833		180.22975	180.22975			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.05869		134.05869		134.10131	134.10131			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.16914		136.16914		136.21377	136.21377			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			139.27186		139.27186		139.33260	139.33260			0.00	0	1,046.00
R212	On 05/11/2015	Bond Future			141.46441		141.46441		141.52745	141.52745			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			8.77618		88.21495		8.74663	88.43676		12.53	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.84257		86.06055		8.81201	86.28667		13.03	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.90204		87.51829		8.87040	87.74916		12.91	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 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	8.95848		78.38845		8.89857	78.86734		15.31	0	22,165.00	
R214	On 05/11/2015	Bond Future	9.01799		76.33249		8.95635	76.81969		15.93	0	0.00	
R214	On 04/02/2016	Bond Future	9.07154		77.62544		9.00809	78.12173		15.91	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 14/09/2015	Foreign Exchange Future	22,177.74000		22,177.74000		22,166.68000	22,166.68000			0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.60400		4.60400		4.59950	4.59950		14.45	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.56520		4.56520		4.56210	4.56210		13.66	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62150		1.62150		1.60960	1.60960			0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57790		1.57790		1.57510	1.57510			0	0.00	
Total for Derivatives :											0.00	188,599	3186416.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.20121			100.18250			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.34017			100.31911			0	0.00
AA05	On 22/03/2019	Spot Bond	9.21000		102.93044		9.20000	102.93611			2,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.90317			99.88362			0	0.00
AA07	On 15/04/2021	Spot Bond	9.38500		102.66224		9.38000	102.65849			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.60100		10.00000	109.57300			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.04959			101.02734			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.84175			99.81899			0	0.00
AB013	On 21/11/2018	Spot Bond	9.60000		97.43027		9.59000	97.43303			3,620,000,000	1,810,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.68119		100.00000	10.65532			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.47414		10.84000	101.44503			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.00302		100.00000	9.98322			0	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		101.93417			101.91164			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.79500		104.31611		8.78500	104.30847			0.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.30000		275.70302		2.30000	275.60736			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.81826			100.74874			0.00	3,080,000,000	3,392,500,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.69634			100.67530			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.49948			100.47752			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.51177			100.48927			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.93279			99.91334			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.85468			99.83696			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.53859			99.52055			0.00	0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.19551			101.17469			0.00	0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.22635			101.20498			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.04000		176.49317		2.04000	176.43317			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.17772		2.17000	177.11687			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.48291		1.82000	189.41963			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.19125		81.77099		8.18125	81.77270			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.19125		81.77099		8.18125	81.77270			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.21000			99.66000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.39271			100.37057			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.48000			99.84000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.54000			97.89000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.05000			97.36000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.64000			95.94000			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
ABN46	On 23/03/2016	Spot Bond	0.00000		96.97000			96.25000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.07925			100.05943			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		99.94391			99.92510			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.60000			94.87000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		94.89000			94.13000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.60000			93.83000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.33000			93.56000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.21415			100.19427			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.84000		105.42631		6.81500	105.41165			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.87812			99.85759			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.57000			91.81000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.35000			91.59000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.56500		112.59236		2.56500	112.55240			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		164.87804		2.44000	164.82021			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.45000		215.16556		2.45000	215.09005			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.04000			90.24000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.75000		92.15900		9.73500	92.20928			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.26000			102.25000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		64.32000			71.55000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.33206			101.26797			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN73	On 03/05/2017	Spot Bond	0.00000		98.76000			97.76000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		107.72500			107.72500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.48990		9.63000	106.46253			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.40000			101.34000			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	9.68500		106.09878		9.66500	106.21337			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.09000		91.57785		9.08500	91.57616			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		97.84000			100.50000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		107.20000			111.22000			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	9.78000		105.42793		9.76000	105.54118			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		94.41000			91.95000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.63886			100.61669			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.56910			101.54650			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.34500		106.69217		8.33500	106.69270			3,420,000,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.56500		101.75632		9.56000	101.75201			1,000,000,000	555,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.33500		101.12472		9.33000	101.11878			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.79500		100.88545		9.79000	100.88369			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.24500		96.81831		9.24000	96.81327			13,820,000,000	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.88000		95.66051		9.86000	95.76245			2,920,000,000	1,460,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS9	On 17/03/2016	Spot Bond		7.57000	104.09185		7.72500	103.96710			6,792,000,000	3,396,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.11000	279.36038		2.11000	279.26490			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.33000	133.86073		1.30000	133.87857			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.14000	136.20007		2.13000	136.23404			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.01011		100.00000	0.01008			0	0.00
ACL028	On 15/09/2015	Spot Bond		11.00000	104.63719		10.97500	104.61106			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.41904			101.39122			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.01690		100.00000	8.99506			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.45357			101.42506			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.94283			101.90456			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	53.74491		100.00000	53.61471			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.38450			101.35737			0	0.00
ACL047	On 22/10/2018	Spot Bond		0.00000	74.45061			74.39306			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	53.74491		100.00000	53.61471			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	98.56904			98.54917			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.43015			100.40593			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.47035			100.44389			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.41221			100.38899			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.42433			100.40043			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.42966			100.40547			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	103.83787			103.81294			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	103.83787			103.81294			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL084	On 30/07/2017	Spot Bond		0.00000	103.85971			103.83463			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	103.85971			103.83463			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	103.81602			103.79124			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	96.95849			96.93983			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.72800		10.00000	110.69900			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.30773			100.28523			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.41709			100.39360			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.42895			100.40478			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.43375			100.40931			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.42408			100.40018			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.40253			100.37985			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.54500	102.17128		9.54000	102.16322			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	91.21413			91.19407			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	193.25106			192.00505			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	193.31488			192.06788			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.41211			100.38890			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.33875			101.31541			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.85067			100.82826			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.33853			101.31522			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.21676			100.19410			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	104.16077			104.13676			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	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000		100.63110			100.60726			0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000		101.34912			101.32827			0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000		100.41359			100.39029			0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000		101.25375			101.23200			0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000		100.40508			100.38226			0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000		100.38806			100.36619			0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000		103.08304		10.23000	103.05509			0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000		100.37920			100.35782			0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000		111.92426			112.65778			0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.67500		100.92636		9.66500	100.93259			0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000		100.40354			100.38081			0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000		119.21679		1.75000	119.17721			0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000		100.38735			100.36540			0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000		100.39929			100.37668			0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000		100.37540			100.35413			0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000		100.44209			100.41821			0	300,000,000.00	
ACL182	On 20/06/2017	Spot Bond	0.00000		101.70670			101.68556			0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000		100.37109			100.35007			0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000		101.21932			101.19801			0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000		100.39689			100.37442			0.00	70,000,000,000	35,000,000,000.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.39498			100.37272			0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000		100.41542			100.39201			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.42171			100.39796			0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.47946			100.46000			0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.66349			100.64385			0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.42326			100.39942			0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.42326			100.39942			0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.43740			100.41266			0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.38974			100.36766			0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.44722			100.42205			0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	101.92669			101.90427			0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.43740			100.41266			0.00	2,000,000,000	1,000,000,000.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.34746			98.32801			0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.43152			100.40722			0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.41835			100.39468			0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	140.06326			139.18306			0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	141.07484			140.18812			0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.36584			100.34509			0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.36249			100.34193			0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	101.00389			100.98431			0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.37158			100.35051			0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	99.48678			99.46471			0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.38735			100.36540			0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.36631			100.34555			0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.36584			100.34509			0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.40778			100.38480			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL218	On 11/05/2020	Spot Bond		0.00000	101.36718			101.34455			0	0.00	
ACL219	On 26/01/2021	Spot Bond		0.00000	100.52441			100.50138			0	0.00	
ACL220	On 26/01/2021	Spot Bond		0.00000	100.51566			100.49302			0	0.00	
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.73740			100.71351			0	0.00	
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.63716			101.61392			0	0.00	
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.58904			101.56649			0	0.00	
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.05720			101.03316			0	0.00	
AER01U	On 18/11/2016	Spot Bond		100.00000	37.26306		100.00000	37.17279			0.00	6,500,000,000	3,250,000,000.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.50440		100.00000	13.47168			0	0.00	
AFS2U	On 02/07/2020	Spot Bond		100.00000	1.46939		100.00000	1.46583			0	0.00	
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.01140			100.99080			0	0.00	
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.11230						0	0.00	
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.17949						0	0.00	
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.69715			101.67679			0	0.00	
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.86324			101.84079			0	0.00	
AHF2C1	On 18/10/2015	Spot Bond		0.00000	102.08464			102.05940			0	0.00	
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.64816			101.62733			0	0.00	
AHF3A2	On 18/04/2016	Spot Bond		8.13000	100.32704		8.12000	100.31252			0	0.00	
AHF3B1	On 18/10/2039	Spot Bond		0.00000	102.11422			102.08743			0	0.00	
AHF3C1	On 18/10/2039	Spot Bond		0.00000	102.45626			102.42504			0	0.00	
AHL01U	On 15/04/2020	Spot Bond		100.00000	34.39400		100.00000	37.98387			0	0.00	
AHL1AU	On 15/04/2020	Spot Bond		100.00000	9.04640		100.00000	9.87650			0	0.00	
AIR01	On 15/03/2019	Spot Bond		9.19500	100.82068		9.18500	100.82639			0.00	5,780,000,000	3,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.78000		112.44052		9.76000	112.52596			50,000,000	50,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.59000		105.69200		7.56500	105.68698			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.49000		99.61746		9.47500	99.68034			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.68605		100.00000	13.65575			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.15000		99.98026		10.12000	100.17977			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		168.94134		2.69000	168.88096			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.71213			100.69073			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.30028			100.27831			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.32284			100.29926			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.40808			100.38908			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.20880			101.18022			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.39376			100.37400			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.38806			100.36619			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.56748			100.53895			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.14240			101.12551			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.41000			93.77000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.88792			100.87107			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.88332			113.82425			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.70000		233.90019		2.70000	233.81653			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000		115.29528			115.23991			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.04173			99.01872			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.27220			108.08155			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.84302			112.13428			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.32323			101.30075			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.71500		207.39941		2.71500	207.32515			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.34476			100.32520			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.32752			100.30668			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		99.94348			99.92453			200,000,000	100,000,000.00
ASN057	On 16/04/2018	Spot Bond	0.00000		99.88118			99.86115			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.80945			101.78699			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.66368			101.64093			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.58911			101.56665			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.47934			98.47787			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01933			100.01948			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.76665			100.74561			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN068	On 15/06/2018	Spot Bond	0.00000		100.51305			100.49233			0.00	0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.53818			100.51639			0.00	0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.53024			100.51279			0.00	0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		88.81060			90.11771			0.00	0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.15295		100.00000	54.54511			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.96719		100.00000	36.88537			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.30673		100.00000	21.25511			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.39761		100.00000	21.34577			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.98864		100.00000	20.93779			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.44564		100.00000	29.37431			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		39.65033		100.00000	39.55428			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.37924		100.00000	16.33956			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		38.94187		100.00000	38.84753			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		56.32232		100.00000	56.18588			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.56121			100.54096			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.33709			100.31796			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.60505			100.58430			0.00	7,000,000,000	0.00
BAW11	On 01/10/2018	Spot Bond	9.24500		104.16867		9.23500	104.17062			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.42916			100.40995			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.55415			101.53438			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.60387			100.58272			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.96874			100.94695			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.76500		100.05136		9.66000	100.45749			0.00	2,600,000,000	1,600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW2	On 02/10/2015	Spot Bond		6.83000	104.19719		6.80500	104.18397			0	165,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	63.22011		100.00000	63.06528			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.91500	99.71515		9.91000	99.71257			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	102.41420			102.39158			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.94500	104.63327		8.93500	104.62838			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.87284	101.11150		10.88055	101.07819			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.79663	100.41436		10.79963	100.38463			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.88062	100.43226		10.88362	100.40207			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.29547			100.26529			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.93254	100.41961		10.93610	100.38902			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.84820	100.17162		11.86953	100.09424			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.30219			100.27135			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.30219			100.27135			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.30227			100.27142			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12284	100.24318		11.13055	100.20949			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05006	100.49794		11.05512	100.46584			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.79663	100.41436		10.79963	100.38463			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06000	100.58321		11.06000	100.55315			0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.19526	100.40962		10.21659	100.36697			0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.08579			101.05800			0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.27977			100.25131			0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.27977			100.25131			0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99590			99.99590			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		7.29233	103.73234		7.30630	103.69641			0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.72000	99.20204		11.71000	99.18820			0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.70845			99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.64500	97.52820		11.63500	97.51682			0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99590			99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.26218			100.23536			0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.24961		9.28000	100.22461			0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.27585			100.24779			0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.54500	97.24970		11.53500	97.24065			0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.26799			100.24072			0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.27454			100.24660			0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.27454			100.24660			0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.90330			99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.26485			100.23789			0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.28183			100.25299			0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.99590			99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.28183			100.25299			0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.26537			100.23836			0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.27284			100.24494			0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.28193			100.25309			0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.22209			100.19931			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.22857			100.20525			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87284	101.18385		13.88055	101.14249			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.18069	100.64496		15.20694	100.56939			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB04	On 31/03/2017	Spot Bond	14.08308		100.51694		14.11059	100.45358			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.35898			100.32256			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.35898			100.32256			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.35898			100.32256			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.37187			100.33415			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.31367			100.28180			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		35.93067		100.00000	35.86250			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		19.14886		100.00000	19.10248			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.42762		100.00000	17.38540			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.75779		100.00000	10.73173			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.75779		100.00000	10.73173			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.00668		100.00000	12.97517			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.27007		100.00000	11.24276			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.56960			101.55055			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00816			100.03558			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		99.90272			99.88328			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.33022		100.00000	9.30763			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.33022		100.00000	9.30763			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		96.56085		100.00000	96.30607			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		86.69834		100.00000	86.49289			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.01000		183.00888		2.01000	182.94688			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.30000		158.60653		8.28000	158.96129			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.30000		158.98890		8.28000	159.34058			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.68500		97.51072		8.66500	97.63629			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.34500		99.08325		8.33500	99.08472			0	139,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.24940			102.23073			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.66801			101.64771			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.19349			102.17401			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.81010			101.78800			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.91939			101.89589			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.22502			102.19761			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.86994		100.00000	39.77229			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.49228			101.47119			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.52131			101.49981			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.53099			101.50935			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.64709			101.62379			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.80183			101.77631			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		38.99968		100.00000	38.90417			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		38.99968		100.00000	38.90417			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.54011			100.51831			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.55024			100.52802			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.44500		103.32272		8.43500	103.31499			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42B	On 15/03/2017	Spot Bond	0.00000		100.58059			100.55716			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.63438			100.60878			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.28251	100.00000	22.22853				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.28251	100.00000	22.22853				0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.39425			102.36829			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.29500		99.95118	11.29000	99.93804				0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.72407			101.69735			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.18500		100.31278	11.18000	100.29990				0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.24863			103.22767			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.56428	100.00000	74.42253				0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.83657			100.81604			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.86716			99.84638			0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.85500		100.23701	8.84500	100.24621				5,000,000,000	2,947,900,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.91280			99.89536			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		99.94407			99.92545			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.89992			98.91738			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.92316			100.90480			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.06552			101.04429			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.90627			100.88782			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.95077			100.93141			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.03159			101.01059			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.36717			101.33930			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.93002			101.89121			0	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	101.76371			101.73966			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.81359			101.78884			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000	100.51725			100.49221			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.55908			100.53202			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.60955			100.58010			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	98.05034			98.03122			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.41335			97.39447			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.88884			99.87032			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.91244			99.89493			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.80733			99.78981			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.70273			99.68525			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.68734			99.66997			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.85779			98.87536			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.40150			99.38390			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.20898			99.19140			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.25956			99.24193			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	99.00654			98.98880			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.95363			98.93590			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.91039			99.89247			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.68706			98.67647			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000	98.42721			98.40954			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000	100.05494		100.00000	69.45371			8,000,000,000	4,000,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond			100.00000		36.84442		100.00000	36.75516				0	0.00
BWZ18B	On 27/03/2018	Spot Bond			0.00000		100.24140			100.21905				0	0.00
BWZ20A	On 27/03/2020	Spot Bond			0.00000		100.25021			100.22705				0	0.00
BWZJ17	On 17/03/2017	Spot Bond			0.00000		100.47255			100.45163				0	0.00
BWZJ18	On 19/11/2018	Spot Bond			0.00000		101.13637			101.11460				0	0.00
BYA49U	On 30/06/2018	Spot Bond			100.00000		18.26740		100.00000	18.22315				0	0.00
CBL08	On 02/11/2016	Spot Bond			9.64500		107.97659		9.63500	107.96154				0	0.00
CBL09	On 29/01/2017	Spot Bond			0.00000		106.18943			106.16437				0	0.00
CBL11	On 06/05/2016	Spot Bond			7.99500		103.80877		8.68500	103.23723			0.00	14,400,000,000	4,400,000,000.00
CBL12	On 06/09/2018	Spot Bond			12.74500		100.22620		12.73500	100.21735				0	0.00
CBL13	On 01/02/2019	Spot Bond			0.00000		99.11331			99.08322				0	0.00
CBL14	On 01/02/2019	Spot Bond			13.04500		100.90066		13.03500	100.89252				0	0.00
CBL16	On 18/05/2017	Spot Bond			9.09500		101.91534		9.08500	101.90755				0	0.00
CBL17	On 23/08/2019	Spot Bond			0.00000		98.13358			98.10445				0	0.00
CBL18	On 23/08/2019	Spot Bond			13.04500		97.97570		13.03500	97.97143				0	0.00
CBL19	On 02/11/2015	Spot Bond			0.00000		101.67404			101.65371				0	0.00
CBL20	On 14/12/2019	Spot Bond			0.00000		94.43684			94.40818				0	0.00
CBL21	On 06/05/2016	Spot Bond			0.00000		101.20593			101.18383			0.00	620,000,000	4,080,000,000.00
CBL22	On 06/05/2020	Spot Bond			10.71500		93.29906		10.71000	93.29012				0	0.00
CBL23	On 18/05/2018	Spot Bond			0.00000		101.25175			101.22822				0	0.00
CCT01	On 23/06/2023	Spot Bond			10.20500		113.24500		10.18500	113.33047				0	0.00
CCT02	On 12/06/2024	Spot Bond			10.20500		109.00240		10.18500	109.09455			0.00	4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond			10.13000		109.77818		10.11000	109.87564				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond	0.00000	101.00270			100.97119			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.84500	103.49992		11.83500	103.47432			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.31974			100.29026			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.41152			103.38267			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.72790		10.00000	110.69900			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	102.58724			102.56020			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.46934			100.44286			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	102.07970			102.05293			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	10.68158		100.00000	10.64787			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	18.68343		100.00000	18.63817			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	19.06870		100.00000	19.00916			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.49123			103.44694			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.95540			100.93090			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.24214			100.21733			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.25119			100.22544			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.26201			100.23518			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.89330			101.85603			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.87403			101.83715			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.97583			101.93691			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN170		On 20/12/2015	Spot Bond	0.00000	100.41223			100.38901			0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.82626			100.80618			0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.24150		10.11000	100.21464			0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.08487			100.01305			0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	124.68341		2.76000	124.63849			0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	107.22998			107.22998			0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	124.67437		3.14000	124.62824			0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.94229		8.25000	102.91968			0	0.00
CLN198		On 13/09/2021	Spot Bond	2.84000	126.03136		2.83000	126.05569			0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	123.95391		2.40000	123.91061			0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.57378			100.54155			0	0.00
CLN215		On 17/10/2016	Spot Bond	8.66000	101.76793		8.63500	101.77393			0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	99.78107			101.73859			0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	99.79451			101.75315			0	0.00
CLN221		On 20/10/2016	Spot Bond	8.71000	101.81345		8.68500	101.81949			0	0.00
CLN222		On 20/10/2016	Spot Bond	8.71000	101.81345		8.68500	101.81949			0	0.00
CLN225		On 09/12/2016	Spot Bond	8.76000	100.61781		8.73500	100.62693			0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.42193			100.39817			0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.46361			100.43753			0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.19852			101.17764			0	0.00
CLN239		On 20/03/2017	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
CLN241	On 24/02/2017	Spot Bond	0.00000		101.02457			101.00234			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.49268		9.35000	103.46656			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.49268		9.35000	103.46656			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.01912			100.99781			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.71647			100.69477			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.09894			101.07774			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.09894			101.07774			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.09894			101.07774			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.63874			100.61680			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.47500		103.28944		9.46500	103.29430			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.20819			102.18697			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.84500			103.82173			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.66606			100.64480			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.66379			100.64268			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.71593			100.69400			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.03752			101.01637			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.15279			101.12772			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.85795			100.83623			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.49632			101.47508			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.37062			100.34961			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.62200			101.60048			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		101.25415			101.23233			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.52465			100.49950			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN291		On 26/06/2017	Spot Bond	0.00000	100.34735			100.32202			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.22589			102.20280			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.12019			100.09498			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.34360			100.31853			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.14832			100.12301			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.44957			100.42427			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.12024			100.09503			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.54831			100.52355			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.23911			100.21474			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	141.61601			141.61601			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.53018			101.50594			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	141.34795			141.34795			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	141.11532			141.11532			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	141.40145			141.40145			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	138.94600			138.94600			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	139.72293			139.72293			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.36644			101.34200			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	11.03000	94.08109		11.01500	94.12430			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.55000	95.59064		11.53500	95.63296			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.22857			100.20525			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.44311			100.41805			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.33573			101.31184			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
CLN319	On 24/07/2017	Spot Bond		0.00000	101.70535			101.68270			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.72320			101.69837			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.67635		8.80500	101.65255			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.38974			100.36766			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.68393			103.66061			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	136.13921			136.13921			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.41454			100.39108			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.44215			100.41715			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.43170			100.40740			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.59612			100.56266			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.27084			81.21452			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.47048			100.44402			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.22857			100.20525			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	122.97794			122.97794			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	123.14715			123.14715			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.65247			101.62933			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.51186			100.48294			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.22989			100.20644			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.59251			100.55924			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.48959			100.46205			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.37825			100.35692			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.42883			100.40457			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.63660			101.61369			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.31021			101.28853			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.22329			100.20051			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.55414			101.53291			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.92938			100.90782			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.58884			101.56596			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.69487			101.67236			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.35530			100.33516			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.21000	105.10875		10.19500	105.16663			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.40028			100.37772			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.71491			101.68791			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.35000	107.20590		12.33500	107.25153			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.78510			101.75699			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.38000	107.09203		12.36500	107.13270			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	110.35946		10.02000	110.32965			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.78510			101.75699			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.70456			101.68067			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.47065			100.44405			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.39418			100.37196			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.40243			100.37975			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.40258			100.37990			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.23832			100.21403			0	5,000,000.00
CLN376	On 20/03/2021	Spot Bond		9.71500	103.68798		9.71000	103.68285			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.28415			100.25566			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN378	On 20/06/2019	Spot Bond	0.00000		100.43026			100.40592			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.06651		10.57000	103.03767			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.31269		11.00000	103.28264			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.62434			101.60460			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.45069			100.42531			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.65835			101.63784			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.14000		103.04821		12.12500	103.09675			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.47919			100.45210			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.40230			100.37963			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.83300			101.80798			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.42919			100.40503			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.19016			100.16858			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.37095			100.35003			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.37062			100.34961			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.04646			90.04646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.39212			100.36992			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.78723			100.76619			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.42550			100.40142			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.54160			100.51101			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.28656			101.26356			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.27888			101.25601			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.39212			100.36992			0.00	0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.44215			100.41715			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	
CLN402		On 30/06/2017	Spot Bond	0.00000	100.21938			100.19687			0.00	0	0.00
CLN403		On 30/06/2017	Spot Bond	0.00000	100.21273			100.19100			0.00	0	0.00
CLN404		On 21/02/2018	Spot Bond	0.00000	101.06731			101.03952			0.00	0	0.00
CLN405		On 20/06/2016	Spot Bond	0.00000	100.34668			100.32701			0.00	0	0.00
CLN406		On 20/06/2020	Spot Bond	0.00000	85.50832			85.50832			0.00	0	0.00
CLN407		On 20/06/2020	Spot Bond	0.00000	100.39451			100.37217			0.00	0	0.00
CLN408		On 25/07/2016	Spot Bond	0.00000	100.25097			100.23411			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	42.08955		7.01000	42.08174			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	167.35863			166.77054			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.68500	147.90166		8.66500	147.99002			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.30000	158.60653		8.28000	158.96129			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.30000	158.98890		8.28000	159.34058			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	98.04715			98.02800			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	98.03045			98.01114			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	99.99980			99.97837			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.35342			100.33269			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.42675			100.40272			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.39961			100.37709			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.40500			100.38219			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.08500			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.39689			100.37442			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	101.70535			101.68270			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
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.36153			100.34103			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.39286			100.37072			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.39043			100.36843			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.39280			100.37066			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.39689			100.37442			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.09951			101.07505			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	99.88797			99.86539			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.84000	105.69938		8.81500	105.69090			0	0.00
COJ04	On 05/06/2018	Spot Bond		8.77000	101.42444		8.76000	101.42595			1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.35500	110.96563		10.35000	110.96332			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.29000	102.30178		7.26500	102.29236			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.92500	106.81827		9.92000	106.81206			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.99000	101.94926		9.97500	102.01004			0	0.00
COT01	On 03/04/2023	Spot Bond		10.36000	95.87044		10.34500	95.91919			0	0.00
COT02	On 03/04/2028	Spot Bond		11.03000	97.09001		11.01000	97.19130			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		11.03000	90.21255		11.01000	90.31158			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.93619			100.91446			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.42220			101.40246			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.55239		100.00000	10.52683			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.95578			100.93504			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.36056			100.33908			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.92340			100.90203			0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	102.74274			102.72329			0	0.00
CPL027	On 23/10/2015	Spot Bond		0.00000	101.53222			101.51258			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.80505		100.00000	9.78130			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.12975		100.00000	12.10037			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		96.68757		11.68500	96.68237			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.02930		100.00000	16.98805			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.23828		100.00000	9.21590			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.72533		100.00000	17.68239			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.42181			101.40294			171,700,000	171,700,000.00
DENG44	On 29/09/2017	Spot Bond	7.97000		99.68507		7.96000	99.68364			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.97014			100.95077			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.89338			100.87401			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.72068			100.70119			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		94.89392		100.00000	94.65430			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.65384			100.63265			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.02056			99.99982			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.08453			103.06475			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.38934			101.36824			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.51091			100.48205			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.69947			102.66334			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.44453			100.41939			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.19371			54.14811			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.51500		98.36906		9.51000	98.36609			0	0.00
DV21	On 15/06/2016	Spot Bond	7.56000		107.58238		7.53500	107.58391			0	0.00
DV22	On 07/02/2020	Spot Bond	9.20500		104.87873		9.20000	104.87112			4,703,700,000	2,353,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.64000		105.56517		9.62500	105.61856			2,103,700,000	1,153,700,000.00
DV24	On 18/02/2024	Spot Bond	9.62000		104.18528		9.60500	104.24504			0	0.00
DV29	On 18/02/2029	Spot Bond	9.70000		106.92895		9.67000	107.13029			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.46102			100.44225			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.96601			100.94673			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.53551			100.51673			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.56748			100.54779			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.26233			100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.26453			100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.08568			101.06682			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.02687			100.00695			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.71192			99.69132			0	0.00
E170	On 01/08/2020	Spot Bond	8.31500		126.98333		8.31000	126.97774			0	2,080,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.00247			94.90155			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	2.44000		99.92983		2.44000	99.89471			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.57403		2.18000	124.53126			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.11577		2.18000	112.07728			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		114.20284		2.10000	114.16376			0	0.00
EL31	On 02/06/2031	Spot Bond	2.30000		103.05984		2.30000	103.02409			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000		100.36899		2.42000	100.33377			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.76500		107.85446		9.76000	107.84602			0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond		9.66500	108.02078		9.66000	108.01516			0	100,000,000.00
EMM03	On 04/05/2024	Spot Bond		10.08000	101.62863		10.06000	101.71657			0	99,000,000.00
EMM04	On 16/05/2028	Spot Bond		10.33500	96.31185		10.30500	96.35706			0	0.00
EMM05	On 17/04/2029	Spot Bond		10.47500	103.21064		10.44500	103.31763			0	4,383,412,300.00
EMM06	On 23/06/2025	Spot Bond		10.25000	100.72629		10.25000	100.77361			0	0.00
EPF001	On 19/08/2015	Spot Bond		0.00000	101.08821			101.06774			0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	98.96921			98.94839			0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.57403			100.55331			0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	101.39053			101.36852			0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	101.33737			101.31619			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	101.26672			101.24665			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	102.68257			102.66299			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.92991			100.90976			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.87517			100.84872			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.83049			100.80515			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	98.87760			98.85511			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.32500	98.23855		10.31500	98.23441			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	97.08242			97.00813			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	98.55125			98.52355			0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	101.16540			101.14354			0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	101.23730			101.21406			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.16700			101.14744			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800	10.00000		110.69900			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.05210			101.03189			131,300,000	131,300,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.09499			101.07395			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.04352			101.02347			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.07927			101.05853			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.06481			101.04485			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.05040			101.03072			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.95433	6.40000		102.93645			0	0.00
ES18	On 20/04/2018	Spot Bond	8.17500		104.64894	8.16500		104.65091			5,005,867,300	6,907,680,700.00
ES23	On 25/01/2023	Spot Bond	8.87500		110.66811	8.86000		110.72602			6,008,329,100	52,789,629,900.00
ES26	On 02/04/2026	Spot Bond	9.13000		93.46120	9.11000		93.56570			11,011,307,100	15,314,017,100.00
ES33	On 15/09/2033	Spot Bond	9.84000		82.73007	9.78500		83.10132			56,016,130,600	34,493,659,200.00
ES42	On 25/04/2042	Spot Bond	9.92500		88.45384	9.86500		88.92855			12,002,366,100	86,882,305,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.01983			99.99706			240,000,000	120,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.14382			98.12141			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.98737			100.96597			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.86343			99.84366			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.29649			100.27480			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.07929			101.05777			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.98099			100.96146			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.74838			100.72869			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.77886			101.75932			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.16868			101.14888			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC19	On 07/12/2015	Spot Bond		0.00000	100.55486			100.53504			0	0.00
FIFC20	On 07/12/2015	Spot Bond		0.00000	100.51821			100.49940			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.15503		100.00000	12.12558			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.83014		100.00000	11.80148			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.52650			100.50524			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.54518			99.52102			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.58716			100.56345			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.62754			100.60220			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.64500	97.13974		9.63500	97.14294			23,570,000	23,570,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.56777			100.54874			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.56770			100.54867			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.63409			101.61184			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.66790			102.64424			0	29,300,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.87888			100.85572			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.89326			100.86972			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.41500	99.22265		10.41000	99.21652			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.84860			100.82200			0	0.00
FRB16	On 08/07/2025	Spot Bond		100.00000	9.77091		100.00000	9.72795			50,000,000,000	80,000,000,000.00
FRB17	On 08/01/2027	Spot Bond		100.00000	9.90294		100.00000	9.85939			2,500,000,000	1,500,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.49500	104.87086		10.48500	104.87067			400,000,000	200,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.61424			101.58908			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.14000	136.20007		2.13000	136.23404			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.14000	278.77907		2.14000	278.68356			0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.28000		115.36835		2.28000	115.32831			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.14361		3.01000	155.08681			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.21000		193.78985		3.21000	193.71785			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.11000		105.37473		7.08500	105.35931			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60300		66.80838		7.60400	66.79114			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40300		42.47677		9.40300	42.46664			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.11902		9.64000	40.10891			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.03161			101.00328			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.47532			100.44859			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.41229			100.38906			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.45207			100.42663			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.43740			100.41266			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.41693			100.39333			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.54587			100.51843			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.43026			100.40592			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000				0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.45736			100.43150			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.56281			100.53103			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.54632			100.51547			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.86342		100.09221	21.81041			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.39069			100.36856			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.12738			109.13564			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.52836			100.49866			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.16556			101.10213			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.44226			100.41737			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.44715			100.42198			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.40884			100.38580			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond		0.00000	100.40882			100.38568			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.53453			100.50434			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.40167			100.37893			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	66.12208		13.22500	66.09871			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.37874			100.35729			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.37923			100.35774			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.56739			100.53554			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.39642			100.37397			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.51000	103.91333		3.51000	103.87378			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.41359			100.39018			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.41359			100.39018			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	103.18946			103.16522			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.22857			100.20525			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.43553			98.41255			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.38974			100.36766			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.38066			100.35909			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.69735			101.67064			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.44548			100.42029			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.27784			101.25614			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.67979			101.65336			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.82555			101.79995			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.51091			100.48205			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.40501			100.38208			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.52554			100.49600			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.37636			100.35503			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.40882			100.38568			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.40882			100.38568			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.50356			100.48327			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.16764			100.14618			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.17672			100.15414			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.23140			100.21384			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.03649			100.01825			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.43169			100.40727			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.01821			99.99982			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.21514			100.19751			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	99.99988			99.98147			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	99.99987			99.98141			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.87247			101.85093			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.70021			101.68076			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.87247			101.85093			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.69332			101.67395			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.48777			101.46425			520,000,000	520,000,000.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.54060		8.75000	101.51672			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.37340			100.35160			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.92117		100.00000	9.89713			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.09503		100.00000	9.07299			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond		0.00000	95.19953			95.21927			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.40133		100.00000	11.37371			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.42312			100.39918			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.29707		100.00000	24.23757			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.42083			101.39880			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.62956		100.00000	9.60623			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	23.39088		100.00000	23.33422			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.42079			101.39876			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	23.36054		100.00000	23.30395			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.41731			101.39532			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.34589			101.32504			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.49816			101.47533			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	101.40680			101.38535			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.95000	129.84130		2.94000	129.87027			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	101.23836			101.21790			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	101.22204			101.20185			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	101.22204			101.20185			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.14232			101.12000			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.60900			100.58859			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.46661			100.44612			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.25571			100.22956			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.43026			100.40592			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.30957			100.28860			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.44130			100.41645			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond	0.00000		100.70132			100.67781			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.67376			101.65088			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.48000		125.86532		3.47000	125.89124			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.44904			100.42377			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.45340			100.42788			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.53000		125.49751		3.52000	125.52316			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.51000		125.64448		3.50000	125.67023			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.65000		131.22510		2.62000	131.23743			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.72000		140.43734		2.69000	140.43699			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.87680			101.85109			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.39281			100.37068			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.44617			100.42106			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.51779			100.48869			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.49942			100.47134			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.41978			100.39604			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.41931			100.39558			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.48665			100.46704			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.67795	100.00000		12.64723			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		56.27965	100.00000		56.14331			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.56038	100.00000		27.49362			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		38.53017	100.00000		38.40988			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.37949	100.00000		11.35193			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.33743			102.31935			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.81785			100.74665			0	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.91889			101.87487			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.57227			99.50075			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.24524			98.22587			100,000,000	50,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.44347			98.42405			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.16094			101.13791			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.21800		102.61764		2.21800	102.58230			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		112.49436		2.54000	112.45451			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.60877			101.58923			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.22020		10.38000	102.19143			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.22020		10.38000	102.19143			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		100.38784			100.36306			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		109.81478		2.68000	109.77547			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.65000		209.27227		2.65000	209.19769			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		110.38242		2.65000	110.34300			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.68000		208.40532		2.68000	208.33088			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.90487			101.87777			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36500		114.53243		2.36500	114.49242			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		108.69008		2.74000	108.65100			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		54.57900			54.57900			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.19496			101.17600			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		106.75530		2.84500	106.71662			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.80000		204.98108		2.80000	204.90721			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS121	On 07/12/2033	Spot Bond	2.85000		203.57464		2.85000	203.50100			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.29500		100.87261		2.29500	100.83756			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.88000		202.73644		2.88000	202.66293			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		101.88328		3.12000	101.84560			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.48586		3.05000	154.42915			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		94.48449		3.57000	94.44838			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.65000		3.04000	154.59326			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.11781			101.09918			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.58053		3.10000	153.52286			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.39000		189.43898		3.39000	189.36985			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		91.58413			96.34046			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		95.28624		3.50000	95.23553			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		95.74424		3.47000	95.69244			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		99.17362		3.28000	99.13651			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		156.80223		2.91000	156.74525			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.16000		195.11375		3.16000	195.04152			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.26000		276.46823		2.26000	276.37262			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000		278.58563		2.15000	278.49010			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		265.06839		2.87000	264.97233			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.61000		132.46797		2.60000	132.49899			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.57413			101.55271			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.14000		132.03553		2.13000	132.06846			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.82557			101.80359			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.01461			100.03979			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS62	On 04/11/2026	Spot Bond	0.00000		101.46155			101.43927			0	0.00	
FRS64	On 26/01/2042	Spot Bond	2.52000		109.46914		2.52000	109.43043			0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509		30.06935		104.97509	29.99328			0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593		33.53677		101.07593	33.45475			0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759		27.20245		100.44759	27.13629			0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967		32.03834		100.76967	31.96019			0	0.00	
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRS81	On 30/10/2042	Spot Bond	2.17000		118.38551		2.17000	118.34485			0	0.00	
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRS85	On 31/01/2025	Spot Bond	2.22500		115.91291		2.22500	115.87285			0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000		98.88499			98.88390			0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.25500		115.61552		2.25500	115.57548			0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000		101.03524			101.01118			0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.35000		348.10833		2.35000	347.98708			0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000		101.33875			101.31762			0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000		100.96199			100.94013			0	0.00	
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
FRX16	On 15/09/2016	Spot Bond	7.54500		103.03179		7.56500	102.98867			0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.13500		103.39933		8.12500	103.39670			0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.40500		107.53928		8.41500	107.49007			0.00	8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.08500		101.04867		9.08000	101.04190			0.00	1,520,000,000	910,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.38500		99.78911		9.40000	99.70418			0	0.00	
FRX23	On 28/02/2023	Spot Bond	10.17000		90.11540		10.15500	90.16309			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	10.24000		103.89885		10.22000	103.99216			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.57000		95.62724		10.55000	95.72386			1,000,000,000	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.95500		95.62480		10.92000	95.83255			12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.06000		92.14600		11.03000	92.32029			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.38500		80.03894		10.32500	80.46156			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.35153			100.33169			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.35639			100.33628			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.36851			100.34773			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.38794			100.36607			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.40251			100.37983			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.46552			100.43933			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.00106			100.98153			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.86471			100.84496			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.03844			101.01818			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.07996			101.05887			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.11455			101.09277			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.26661			101.24181			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		57.94178		100.00000	57.80141			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.72102		100.00000	9.69747			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.63092		100.00000	1.62697			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27362		100.00000	0.27296			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.01690		100.00000	8.99506			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.51278		100.00000	1.50912			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25380		100.00000	0.25319			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		99.97046			99.95075			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44500		102.36833		9.43500	102.35840			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.66022			101.63991			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.94143			100.92059			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.95379			100.93268			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.03409			101.01119			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.13273			101.10765			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.19427			101.16782			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		101.06471			101.04697			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.39118		100.00000	10.36601			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.45974		100.00000	21.40775			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.79916		100.00000	11.77057			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.56541		100.00000	9.53555			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
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.46633			101.44581			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.52393			101.50260			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.59540			101.57306			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.69463			101.67089			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.60048			101.58131			60,000,000	132,500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.90354			99.88405			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.20258			101.18274			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.61144			100.59023			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.10628			101.08423			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.33413			100.31289			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.66610			100.64398			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.74284			101.71717			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.91007		100.00000	10.88364			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	99.82019			99.80181			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.52719			100.50594			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.39862			101.37739			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.41503			101.39355			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	101.13569			101.11795			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.29041			100.27226			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.73035			101.70957			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.58803		93.03469		7.56349	93.05190			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.80786			101.78610			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.58781		104.41639		8.56334	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.90749			101.88449			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.03790		104.41639		9.01345	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		102.02926			102.00472			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		99.85737			99.83674			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.88664			99.86380			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.33625			101.31417			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32500		104.71258		9.31500	104.70094			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.25280			101.22828			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.17683			101.15381			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.54500	109.16501	8.54000	109.16059	0.00	3,140,000,000	1,673,300,000.00			
HWAY23	On 07/12/2023	Spot Bond	2.03000	280.91757	2.03000	280.82215	0.00	0	2,200,000,000.00			
HWAY24	On 07/12/2024	Spot Bond	2.01000	287.72610	2.01000	287.62853	0.00	0	0.00			
HWAY34	On 31/07/2034	Spot Bond	9.84000	99.04222	9.78500	99.46851	0.00	2,400,000,000	1,900,800,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.88000	98.62190	9.82500	99.05302	0.00	0	100,000,000.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.57250	100.00000	33.49117	0.00	0	0.00			
HWF04U	On 09/10/2015	Spot Bond	100.00000	81.24292	100.00000	81.06514	0.00	0	0.00			
HWF05U	On 09/10/2016	Spot Bond	100.00000	37.02068	100.00000	36.93101	0.00	0	0.00			
HWF06U	On 20/11/2016	Spot Bond	100.00000	37.08274	100.00000	36.99290	0.00	0	0.00			
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.72800	10.00000	110.69900	0.00	0	0.00			
I2025	On 31/01/2025	Spot Bond	1.61500	122.15044	1.61500	122.11027	0.00	53,682,702,000	42,845,797,500.00			
I2038	On 31/01/2038	Spot Bond	1.92000	125.35028	1.92000	125.30801	0.00	65,326,410,000	27,358,648,800.00			
I2046	On 31/03/2046	Spot Bond	2.06000	122.18019	2.06000	122.13859	0.00	13,100,811,700	84,303,318,900.00			
I2050	On 31/12/2050	Spot Bond	2.03000	130.96740	2.03000	130.92296	0.00	97,634,633,500	55,803,688,700.00			
IBL21	On 15/03/2016	Spot Bond	8.26000	103.81404	8.23500	103.80772	0.00	0	0.00			
IBL22	On 15/03/2018	Spot Bond	8.19500	107.39761	8.18500	107.39850	0.00	0	0.00			
IBL28	On 18/08/2016	Spot Bond	8.08000	103.42768	8.05500	103.43118	0.00	0	0.00			
IBL33	On 03/11/2016	Spot Bond	0.00000	101.38932		101.36822	0.00	0	0.00			
IBL34	On 31/01/2017	Spot Bond	1.49000	133.53748	1.46000	133.55465	0.00	0	0.00			
IBL36	On 31/01/2022	Spot Bond	2.21000	135.63666	2.20000	135.67017	0.00	0	0.00			
IBL38	On 02/04/2017	Spot Bond	0.00000	100.72978		100.70917	0.00	0	0.00			
IBL39	On 02/04/2018	Spot Bond	8.31500	103.42771	8.30500	103.42887	0.00	0	100,000,000.00			
IBL42	On 15/06/2017	Spot Bond	0.00000	101.14943		101.12885	0.00	0	0.00			
IBL43	On 15/11/2015	Spot Bond	0.00000	101.16514		101.14568	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
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.97500		97.56967		8.96500	97.57489			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.40500		92.12181		9.40000	92.11562			9,360,000,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.44563			100.42577			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.92500		98.18634		8.91500	98.18617			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.45500		102.55733		9.45000	102.55076			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.30953			101.28971			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.48881			100.46830			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.70500		102.74340		7.68000	102.74690			1,000,000,000	500,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.75500		101.87732		8.74500	101.87929			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.56940			101.54714			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.12477			101.10556			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.96500		104.26268		7.95500	104.25501			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.71500		105.12549		8.70500	105.13143			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.84000		106.40260		9.82500	106.46156			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.19779			100.17743			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.50173			101.48260			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.33057			101.31071			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.45448			101.43430			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.48389			101.46329			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.57791			100.55706			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.94000		129.91770		2.93000	129.94673			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.22562			100.20460			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01024		100.00000	0.01021			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.59004			101.57131			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.59370			101.57402			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.46500		97.18194		9.46000	97.17725			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.95879			100.93849			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.86018			100.83919			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.13000		97.73955		10.11000	97.82991			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.20677		5.00000	102.19282			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.11259		5.00000	101.09895			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.27805		4.00000	101.26715			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.91312		4.00000	100.90220			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		57.28434		100.00000	57.14557			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		57.16935		100.00000	57.03085			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		57.16935		100.00000	57.03085			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.67624		9.20000	105.65028			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.25924			101.23558			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.76836		100.00000	7.74954			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.50174			101.47355			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.17133		100.00000	16.13172			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.66516		100.00000	22.61026			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.66442		100.00000	1.66123			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.73550		100.00000	8.71434			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.52026		100.00000	10.49477			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.90852		100.00000	11.71339			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
IN289U	On 30/06/2025	Spot Bond	100.00000		8.42421	100.00000	8.40556				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		38.71597	100.00000	38.62217				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		90.12346	100.00000	89.90148				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.04256	100.00000	11.00611				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		86.89578	100.00000	86.30060				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		86.98343	100.00000	86.38766				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		86.97274	100.00000	86.37704				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		99.18478	100.00000	99.45504				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		98.29218	100.00000	97.94729				1,400,000,000	700,000,000.00
IN535U	On 25/08/2015	Spot Bond	100.00000		88.80779	100.00000	88.59223				0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		79.34783	100.00000	79.17570				7,000,000,000	7,000,000,000.00
IN546U	On 10/11/2015	Spot Bond	100.00000		91.33754	100.00000	91.04291				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		90.34653	100.00000	90.12346				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.87741	6.40000	99.85992				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.75512	6.40000	99.73768				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.63313	6.40000	99.61573				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.38531	6.45000	99.36786				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.26328	6.45000	99.24587				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.87365	6.60000	98.85598				0	0.00
INA543	On 13/10/2015	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
ING115	On 31/03/2016	Spot Bond	10.87284		100.87728	10.88055	100.84405				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING116	On 31/03/2016	Spot Bond	10.87284	100.35819		10.88055	100.32513			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.43045			100.40614			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.42264			100.39878			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.72751		6.50000	101.70973			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.42550			100.40142			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	91.40146			91.11320			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.50123			100.48083			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.94140			99.92188			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.40866			100.38552			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	104.52360			104.50165			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	99.90751			101.55966			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	98.86614			98.84785			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	98.73093			98.71254			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	79.52070		100.00000	79.34783			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000	100.28286			100.26401			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000	101.08630			101.06541			100,000,000	100,000,000.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.68060			101.65214			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	98.91599		100.00000	98.64865			1,040,000,000	1,040,000,000.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	99.94147			99.92185			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	99.94066			99.92077			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.77000	102.14023		8.74500	102.15639			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.18661			100.16543			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.19101			100.16935			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.19398			100.17199			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		99.90470			101.74273			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		99.89968			101.83121			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		99.90276			101.77770			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.52868			101.51090			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500		99.32786	9.81000	99.32364				3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.43501			100.41464			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88500		104.50384	8.87500	104.49917				2,700,000,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.08467			100.01229			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.99965			99.97971			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.37270			100.35170			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.72265			101.69929			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.78364			100.75907			0	0.00
IV017	On 31/01/2022	Spot Bond	4.64000		127.73153	4.63000	127.69798				0	4,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.30715	3.60000	151.24936				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.18903			100.16487			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		99.93403			99.91186			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.95817			101.93416			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.66471			100.64073			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.18988			98.16598			0	0.00
IV030	On 31/01/2025	Spot Bond	3.61500		110.28615	3.61500	110.24386				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61500		110.28615	3.61500	110.24386				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV031	On 11/03/2025	Spot Bond	0.00000	100.72493			100.69978			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.02782			101.00283			0	500,000,000.00
IV08	On 30/04/2018	Spot Bond	10.51500	110.26370		10.50500	110.25799			0	105,500,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	103.74789			103.72135			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000	144.23896		3.70000	144.18350			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000	99.98247		6.40000	99.94742			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000	99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.40000	99.85992		6.40000	99.85992			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.40000	99.49408		6.40000	99.49408			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.45000	98.76089		6.45000	98.76089			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000	98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000	98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000	98.71481		6.60000	98.69720			0	0.00
IVA543	On 15/10/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
IVA544	On 22/10/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			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	101.59396			101.57513			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.72800		10.00000	110.69900			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.62615			101.60696			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.08096			100.00948			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.99701			100.97757			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond	0.00000		101.09726			101.07488			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.81809			100.79715			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		99.94156			99.92194			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		99.94116			99.92141			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		99.94035			99.92033			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		99.94399			99.92517			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		99.80138			101.69864			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.52324			101.50209			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.44575			100.42414			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.14706			101.12668			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.86790			100.84866			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.85936			100.84030			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.15151			100.12931			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.57533			101.55524			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.41460			100.39448			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.21124			100.18953			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.21661			100.19436			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.21661			100.19436			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.31500		99.76741	9.30500	99.77521				0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.65808	100.00000	12.62976				0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.20315	100.00000	10.17817				0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.87301		99.85458				0	0.00
IVC040	On 24/07/2021	Spot Bond	9.48500		103.69565	9.48000	103.69162				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond	0.00000		101.55253			101.53096			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.16770			101.14737			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.49280			100.47290			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.15712			105.13781			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.51217			101.49290			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.54410			102.52434			200,000,000	100,000,000.00
IVC047	On 27/10/2015	Spot Bond	6.98000		101.62175		6.95500	101.61022			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.45245			101.42948			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.10641			101.08436			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.81567			100.79359			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.48398			101.46144			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.22859			101.20829			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.34252			101.32030			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.76078			100.74021			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.31160			100.28884			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.47412			101.45366			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.15122			100.12904			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.63711			100.61646			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.20113			100.17834			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.83048			101.80446			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.55633			101.53433			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.75356			99.73303			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		57.80141		100.00000	57.66139			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.70159			100.68093			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond	0.00000		100.72071			100.69898			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.56373			100.54102			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.70321			100.68088			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		94.79167	100.00000	94.54545				0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.10434			103.07951			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.73632			101.70997			0	0.00
KW01	On 31/10/2027	Spot Bond	8.68000		138.58531	8.66000	138.73999				0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.32326			100.30277			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.53952			100.51834			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.77310			100.75292			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.37239			100.35158			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.92383			101.90162			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.40500		98.39449	10.40000	98.38434				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.59923	9.71000	103.57211				0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.50753			101.48615			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.91500		100.77064	8.90500	100.76485				6,520,000,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.04500		98.68943	9.03500	98.68887				2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.07500		100.11947	10.07000	100.11142				1,160,000,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.66451			100.64054			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.76299			100.73226			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.00000		101.86699	7.97500	101.85599				2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.83010			100.79667			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.37251			101.34261			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.09377			101.07241			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.14183			101.11903			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.22408			101.19962			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.10592			101.08650			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.47120			100.45202			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.65519			99.63795			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.44104			99.42357			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.89856			98.88080			0	0.00
MAQ073	On 09/10/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			4,000,000,000	2,000,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.36339			102.34572			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.38085			102.36305			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.14368			100.12788			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.15374			100.13703			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.72371			102.69577			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.00386			98.98639			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		98.44061		100.00000	80.21978			4,300,000,000	50,000,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.24045			100.22074			0	300,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.89693			100.87647			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.30600			100.14656			4,000,000,000	2,436,920,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.74396			100.72461			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.99063			100.97115			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		99.95622			99.93803			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.21179			101.19257			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000		101.23609			101.21698			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.26403			101.24447			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.60549			100.58626			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		99.94161			99.92216			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		99.94309			99.92401			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		53.48483	100.00000		53.35526			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.68520	100.00000		22.62963			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.71397	100.00000		23.65589			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.80809	100.00000		23.74977			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.85489	100.00000		22.79953			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.90627	100.00000		23.84836			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.45441			101.43423			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.97500		102.26193	8.96500		102.26887			1,080,000,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.99500		101.78590	8.98500		101.79278			0	160,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.92499			101.90386			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.08292			100.06218			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.08647			100.06485			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.13000		102.76321	8.12000		102.75248			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.96500		101.22614	8.95500		101.23163			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000		101.40906	9.73500		101.40670			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.35394			100.33396			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.36610			100.34545			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.75500		102.23957	9.75000		102.23003			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MGL01	On 15/09/2015	Spot Bond	7.15000	102.89948		7.12500	102.88432			0.00	4,940,000,000	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.05500	100.48386		9.04500	100.47656			0.00	0	0.00
MIP4C	On 13/01/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MIP4F	On 13/01/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.48150			100.46032			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.61500	105.05428		9.61000	105.04929			0.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.13633			100.11321			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	35.24123		100.00000	35.15585			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.75500	100.45060		8.74500	100.44416			0.00	560,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.10000	99.94168		7.07500	99.92252			0.00	0	60,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.74500	102.41912		8.73500	102.41328			0.00	1,020,000,000	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.33891		100.89771	7.32099			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.43314		100.61875	7.41504			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
N5A16	On 20/06/2016	Spot Bond	0.00000	100.58410			100.56493			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000	100.62537			100.60484			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000	100.63361			100.61282			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000	100.72324			100.69951			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000	100.79776			100.77160			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
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.13802	100.00000	11.11104				0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		11.92451	100.00000	11.89563				0	0.00
NAM01	On 19/11/2022	Spot Bond	9.94000		92.52301	9.92500	92.57140				2,100,000,000	1,100,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.56500		100.39859	9.56000	100.39242				0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.78500		102.30429	7.76000	102.30719				0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.43500		98.88856	9.43000	98.88426				0	500,000,000.00
NBK12A	On 19/03/2021	Spot Bond	9.06500		104.23278	9.06000	104.22974				0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.54000		104.06658	9.52500	104.12827				0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.85930		101.84007				0	15,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.42500		99.76777	9.42000	99.76500				0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.89923		100.88024				0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.66500		99.40603	9.66000	99.40330				0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.94146		101.92189				0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.28000		98.79462	10.26000	98.88346				14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.54474		101.52619				0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.46000		98.86466	10.44000	98.96195				1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.91809		100.89927				0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.38500		100.48736	9.38000	100.48141				0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.14945		100.12962				0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.81500		100.14602	9.81000	100.14432				0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.05328		100.03325				0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.53000		99.99519	10.51000	100.09419				0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.29762		100.27745				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NBK21B	On 10/11/2017	Spot Bond	0.00000	101.18051			101.16046			0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000	101.20013			101.17996			0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000	101.23222			101.21150			0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000	101.26918			101.24820			0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.32028			101.29804			0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000	101.78555			101.76337			0	0.00	
NBK27B	On 01/06/2018	Spot Bond	0.00000	100.79986			100.77931			0	0.00	
NBK2A	On 15/09/2015	Spot Bond	6.90000	103.95829		6.87500	103.94367			0.00	6,290,000,000	4,110,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.81867			100.79911			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.04500	111.77050		9.03500	111.77946			0.00	9,520,000,000	3,423,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.85500	38.34551		10.83500	38.39909			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.84084			101.81867			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.83000	103.77890		7.80500	103.77432			0.00	0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.34696			100.32628			0.00	0	300,000,000.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	97.35752			97.33904			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.79677			100.77580			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.56444			101.54316			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.55266			101.53110			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.84724			93.82813			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.23537			101.21340			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.38187			100.36034			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.36243			100.34199			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.63077			100.61125			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
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.35050			100.33072			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.33853			100.31932			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.33829			100.31909			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.42618			101.40596			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.38974			100.36766			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.02500		106.84170		10.00500	106.93053			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.38735			100.36540			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.06000		105.70289		10.04000	105.79508			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.38974			100.36766			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.35052			100.33063			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.40371			100.38344			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.39356			100.37127			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.39833			100.37578			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.79232			100.77115			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.01938			99.99991			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.08766			100.06573			0	0.00
NED11	On 17/09/2015	Spot Bond	7.50000		103.79834		7.47500	103.78222			520,000,000	520,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.78370			101.75937			0	900,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.74804			99.72385			0	400,000,000.00
NED15	On 08/04/2024	Spot Bond	10.17500		104.42918		10.16500	104.45864			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		98.65358			98.63149			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.99419			101.97039			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		102.05906			102.03420			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED19	On 01/07/2025	Spot Bond	0.00000		100.25478			100.22882			0	0.00
NED20	On 01/07/2025	Spot Bond	11.30500		100.24138		11.30000	100.23022			3,000,000,000	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.07275			100.00384			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.87872		9.44500	117.84915			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.02999			101.00474			561,700,000	561,700,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		171.58757		2.16000	171.52870			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.47500		113.46077		2.47500	113.42079			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.39556		3.45000	187.33054			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.86500		109.68033		2.86500	109.63714			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		141.91028		3.19000	141.85767			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.58053		3.10000	153.52286			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.80500		106.48615		8.80000	106.48108			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.43500		105.24859		9.43000	105.24172			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.12306			101.10312			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.94434			100.92511			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.97765			100.95774			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.95769			100.93819			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.01623			100.99553			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.63500		106.38923		9.63000	106.38741			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.99761			100.97729			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.98431			100.96426			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.07332			101.05143			0	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		9.83500	105.26558		9.83000	105.25741			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	101.01091			100.99032			0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	101.01757			100.99683			0	0.00
NQ1C17	On 22/05/2052	Spot Bond		0.00000	101.13044			101.10738			0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	101.26318			101.23737			0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	101.18226			101.15813			0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	101.03751			101.01637			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.76500	111.35140		8.75500	111.35594			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.51500	116.50049		9.51000	116.49936			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.05500	175.34073		2.05500	175.28105			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.43000	114.28986		10.41000	114.41444			5,040,000,000	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.80487			101.78471			0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.54971			101.53089			0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.40680			100.38517			0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.74401			100.72344			0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.92612			100.90508			0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	101.04687			101.02254			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.28894			101.25844			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.14530		100.00000	18.10135			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	99.31232		100.00000	99.04606			0	0.00
OML01	On 27/10/2015	Spot Bond		6.99000	102.32406		6.96500	102.31242			1,390,000,000	890,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.97398			100.95103			0	0.00
OML03	On 27/11/2024	Spot Bond		9.95500	98.64904		9.95000	98.64017			0	0.00

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		100.67303			100.64949			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	10.14500		101.55847		10.14000	101.54933			0.00	3,000,000,000	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.72000		101.26053		10.70500	101.30139			0.00	3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.28000		101.44160		11.26000	101.52610			0.00	2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.92595		100.00000	38.83165			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.17000			99.56000			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.57329			102.55349			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.64962			100.62928			0.00	0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.27895			101.25947			0.00	0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.14844			101.12792			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.32114			100.30073			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.64351			100.32149			0.00	13,200,000,000	3,300,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.66667			101.64556			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.71500		100.90757		9.71000	100.90392			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.44459			101.42497			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.48441			101.46424			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.50233			101.48191			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.54214			101.52117			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.71330			101.68994			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.75309			101.72918			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.60843			101.58560			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.10000		43.62208		8.08000	43.70032			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.00000		105.58710		5.97500	105.57479			0.00	84,534,000,000	86,966,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R158P	On 15/09/2015	Spot Bond	6.66000	98.79224	6.63500	98.77898	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.76000	111.80157	6.73500	111.81101	0.00	18,275,934,600	90,949,699,700.00			
R159P	On 15/09/2016	Spot Bond	6.59000	92.62212	6.56500	92.63236	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.28000	116.75557	8.26000	116.89191	0.00	24,149,605,900	77,880,959,300.00			
R187P	On 21/12/2026	Spot Bond	8.02000	40.64860	8.00000	40.72946	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.94000	37.93625	7.92000	38.01913	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.65000	288.45662	1.65000	288.36159	0.00	32,592,358,400	21,491,577,200.00			
R202	On 07/12/2033	Spot Bond	1.85000	234.09345	1.85000	234.01507	0.00	88,813,450,700	99,087,581,900.00			
R2023	On 28/02/2023	Spot Bond	8.14000	100.57714	8.12500	100.63839	0.00	84,577,840,700	37,411,941,000.00			
R203	On 15/09/2017	Spot Bond	7.19500	104.70191	7.18500	104.70198	0.00	35,823,197,500	07,201,001,200.00			
R2030	On 31/01/2030	Spot Bond	8.71500	97.69262	8.68000	97.94397	0.00	13,461,463,200	56,136,320,400.00			
R2032	On 31/03/2032	Spot Bond	8.81500	97.35966	8.78000	97.62976	0.00	95,703,623,700	05,227,107,300.00			
R2037	On 31/01/2037	Spot Bond	8.95500	99.43505	8.89000	100.00906	0.00	75,540,813,300	57,871,374,700.00			
R204	On 21/12/2018	Spot Bond	7.54500	101.76754	7.53500	101.77710	0.00	35,081,447,100	58,443,375,800.00			
R2044	On 31/01/2044	Spot Bond	9.01000	101.20471	8.94000	101.88250	0.00	92,513,278,100	27,152,742,100.00			
R2048	On 28/02/2048	Spot Bond	9.00000	100.49816	8.93000	101.19585	0.00	30,983,152,600	68,481,364,200.00			
R207	On 15/01/2020	Spot Bond	7.75500	98.00900	7.75000	98.00694	0.00	95,709,896,200	74,012,055,000.00			
R208	On 31/03/2021	Spot Bond	7.91500	96.56622	7.91000	96.56769	0.00	16,609,007,700	72,347,531,900.00			
R209	On 31/03/2036	Spot Bond	8.89000	76.90766	8.83500	77.30794	0.00	67,625,182,000	23,608,904,000.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.58602	1.70000	178.52697	0.00	7,135,962,800	37,538,300,000.00			
R211	On 31/01/2017	Spot Bond	0.79000	134.95950	0.76000	134.97966	0.00	47,084,064,000	58,589,683,200.00			
R212	On 31/01/2022	Spot Bond	1.64000	140.30343	1.63000	140.34071	0.00	23,824,049,100	27,206,568,200.00			
R213	On 28/02/2031	Spot Bond	8.75000	87.73505	8.72000	87.94112	0.00	46,740,835,600	45,135,885,600.00			

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	8.93500	77.96203	8.87500	78.42537	0.00	33,826,939,000	38,674,671,000.00			
R228C	On 15/09/2015	Spot Bond	6.66000	98.79224	6.63500	98.77898	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.58000	95.68033	6.55500	95.67936	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.59000	92.62212	6.56500	92.63236	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.60000	97.11993	6.57500	97.11353	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.58000	94.04659	6.55500	94.05160	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.64000	90.97446	6.61500	90.99017	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.17000	87.17676	7.16000	87.17640	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.22000	84.06026	7.21000	84.06385	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.55000	80.37378	7.54000	80.38036	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.53000	77.50153	7.52000	77.51165	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.51000	74.74633	7.50000	74.75974	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.50000	72.07207	7.49000	72.08850	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.71500	68.75876	7.71000	68.76092	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.69500	66.27440	7.69000	66.27812	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.83500	63.30943	7.83000	63.31427	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.80500	61.03630	7.80000	61.04248	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.77500	58.86180	7.77000	58.86923	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.74500	56.78118	7.74000	56.78976	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.70500	54.83189	7.70000	54.84155	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.66500	52.96995	7.66000	52.98062	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.22000	48.63536	8.20000	48.70834	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.18000	46.88526	8.16000	46.96019	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.14000	45.21554	8.12000	45.29222	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	
R348C	On 21/12/2025	Spot Bond	8.10000		43.62208		8.08000	43.70032			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.06000		42.10099		8.04000	42.18062			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.02000		40.64860		8.00000	40.72946			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.98000		39.26144		7.96000	39.34338			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.94000		37.93625		7.92000	38.01913			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		101.26966			103.68973			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		101.96342			101.93928			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		103.18453			103.16157			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.72156			100.69737			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.57809	100.00000		31.50158			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.21103	100.00000		16.17133			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.88332	100.00000		29.81093			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		94.65430	100.00000		94.41587			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		41.15807	100.00000		41.05836			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.95625	100.00000		16.91517			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.69780	100.00000		20.64442			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.63292	100.00000		8.60873			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.73726	100.00000		15.69668			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.75004	100.00000		12.71717			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.80866	100.00000		9.78336			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.61930			100.59781			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.57363			100.55346			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.93809			100.91678			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
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.98576			100.96336			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.89341			100.87404			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	102.10822			102.08870			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.32895			100.30930			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.83734			100.81839			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.87246			100.85272			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	101.09976			101.07784			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.92137			100.90261			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000	100.94972			100.92215			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.03719	100.00000	16.99592				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.95159	100.00000	11.92264				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.90203	100.00000	9.87805				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.14988	100.00000	9.12771				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.11650			101.09690			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.96074			101.93985			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.42138			101.39931			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.70921			100.68814			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	102.04276			102.02303			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.90132			100.88040			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.69710			100.67526			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.15016			100.13112			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	99.80259			101.68758			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	87.29288			87.24242			0	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		85.22386			85.17964			0	0.00	
RP007	On 30/04/2016	Spot Bond	0.00000		94.23064			94.16290			0	0.00	
RP008	On 30/04/2016	Spot Bond	0.00000		93.46483			93.39368			0	0.00	
RP013	On 27/09/2016	Spot Bond	0.00000		100.33428			100.30345			0	0.00	
RP014	On 27/09/2019	Spot Bond	0.00000		82.71694			82.68429			0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000		96.75933			96.70447			0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000		107.32121		12.35000	107.28569			0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000		15.73596		100.00000	15.69785			0	0.00	
RP026	On 13/06/2016	Spot Bond	0.00000		101.56618			101.54198			0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.06588		100.00000	6.05134			0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.00730		100.00000	32.92734			0	0.00	
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.82179		100.00000	60.67445			0	0.00	
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.62919		100.00000	13.52819			0	0.00	
RPP09U	On 21/11/2016	Spot Bond	100.00000		44.53893		100.00000	44.43103			0	0.00	
RPS001	On 16/11/2022	Spot Bond	0.00000		102.34126			102.29961			0	0.00	
RPS002	On 30/04/2025	Spot Bond	0.00000		80.46157			80.43495			0	0.00	
RW21	On 21/04/2021	Spot Bond	9.28500		105.16350		9.28000	105.15985			0.00	1,520,000,000	859,000,000.00
RW23	On 10/12/2023	Spot Bond	9.66000		99.91323		9.64500	99.97219			0	0.00	
RW28	On 10/12/2028	Spot Bond	10.01000		102.53730		9.98000	102.73196			0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		96.95416			96.90581			0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.96000		105.01157		7.93500	105.02215			0	0.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.99152			100.96850			0	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	9.44500	101.46189		9.43500	101.45740			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	102.46308			102.44221			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.63657			101.61426			0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	102.97670			102.95372			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.18214			101.15932			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	101.76452			101.74193			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	101.00723			100.98065			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	101.89248			101.86654			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000	101.13986			101.11335			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.74000	100.48732		11.72500	100.52538			4,000,000,000	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.04500	100.52472		9.03500	100.52412			4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.49000	105.30223		7.46500	105.28575			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.08000	105.18985		8.05500	105.17173			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25000	105.34801		7.22500	105.33220			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.59500	101.92946		8.58500	101.92564			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.39500	105.32034		7.37000	105.30413			150,000,000	150,000,000.00
SBN35	On 15/09/2015	Spot Bond	8.12000	105.18224		8.09500	105.16401			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.51638			100.49552			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.15222			100.12991			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.08500	104.25282		8.07500	104.25043			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.84603			101.82706			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.37721			100.35587			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.51425			101.49170			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.67500	102.70838		9.67000	102.70443			0	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	10.18000		100.66093		10.16000	100.76275			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.28386			101.26101			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.12873			101.10821			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.99733			101.97615			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.87500		101.09851		8.86500	101.10688			660,000,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.54942		100.00000	26.49002			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.68000		106.48604		9.66500	106.54613			5,140,000,000	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		101.29720			101.27810			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.90500		99.95357		8.89500	99.96218			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.19000		88.10330		10.17000	88.19773			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.75962			99.73954			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.93000		99.73288		9.91000	99.84367			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.41745			100.39719			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.42878			100.40798			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.08000		103.18995		10.06000	103.28072			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.43147			101.41127			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.49368			101.47294			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.18500		99.13976		9.18000	99.13295			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.34000		96.58282		10.32000	96.66957			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.90000		95.74571		10.87000	95.92053			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.61500		96.52230		9.61000	96.52035			1,140,000,000	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.40000		103.86892		7.37500	103.87266			660,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.26000		276.46823		2.26000	276.37262			0	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	1.40000		133.71918		1.37000	133.73671			0.00	600,000,000	300,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.77269		100.00000	22.71752			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77691			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.81643		100.00000	34.73208			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.06000		132.39443		2.03000	132.40919			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.72751		6.50000	101.70973			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.52050			101.49862			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.65233			101.63021			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69500		100.35540		8.68500	100.34986			0.00	520,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.29250			101.26980			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.14539			100.12635			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.35147			100.33154			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		37.17279		100.00000	37.08274			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.59673			100.57520			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.55239			100.53090			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		52.58441		100.00000	52.45703			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.85684		100.00000	40.75785			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.30214		100.00000	42.19966			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
SHS19	On 10/09/2017	Spot Bond		9.53500	104.54061		9.52500	104.53353			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	99.77016			99.74724			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	101.03080			101.00844			0	0.00
SHS23	On 29/06/2018	Spot Bond		0.00000	100.23450			100.21267			0	0.00
SHS24	On 29/06/2020	Spot Bond		0.00000	100.24325			100.22062			0	0.00
SHS25	On 29/06/2020	Spot Bond		9.81500	100.34674		9.81000	100.33979			0	800,000.00
SHS26	On 29/06/2020	Spot Bond		0.00000	100.21414			100.19227			0	0.00
SLI2	On 15/08/2016	Spot Bond		8.01000	105.52961		7.98500	105.53297			2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond		9.19500	102.16000		9.18500	102.16091			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.59500	101.92946		8.58500	101.92564			7,540,000,000	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.03857			101.01788			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.05260			101.03313			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.43182			101.41135			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.99793			100.97761			0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	101.02486			101.00399			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.99755			100.97453			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.29500	101.52650		8.28500	101.51319			0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.05929			100.04089			0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	99.88320			99.86351			0	0.00
SSA06	On 16/04/2020	Spot Bond		9.50500	96.41030		9.50000	96.40404			1,280,000,000	640,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.87585			100.85339			0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.31725			100.29407			0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	101.61429			101.59231			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.48500	89.97324	9.48000	89.97056	0.00	0	0.00		0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500	89.97324	9.48000	89.97056	0.00	0	0.00		0	0.00
SSN007	On 15/01/2020	Spot Bond	9.17500	92.91608	9.17000	92.91043	0.00	0	0.00		0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.48637		100.46399	0.00	0	0.00		0	0.00
SSN009	On 15/09/2017	Spot Bond	8.07500	102.94783	8.06500	102.94543	0.00	0	0.00		0	0.00
SSN011	On 31/01/2025	Spot Bond	2.36500	114.53243	2.36500	114.49242	0.00	0	0.00		0	0.00
SSN012	On 21/12/2018	Spot Bond	8.85500	97.91360	8.84500	97.91917	0.00	0	0.00		0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	101.03382	8.50000	101.01073	0.00	0	0.00		0	0.00
SSN017	On 21/12/2026	Spot Bond	10.32000	101.72588	10.30000	101.83174	0.00	0	0.00		0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.76170		100.74166	0.00	0	0.00		0	0.00
SSN021	On 28/02/2031	Spot Bond	10.62000	75.16161	10.59000	75.32025	0.00	0	0.00		0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.73127		101.71016	0.00	0	0.00		0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	99.87673		99.85621	0.00	0	0.00		0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.33574		100.31302	0.00	0	0.00		0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	99.86230		99.83939	0.00	0	0.00		0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.27461		100.24921	0.00	0	0.00		0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.98005		100.95836	0.00	0	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		0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.50007		100.47796	0.00	0	0.00		0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.85320		100.83072	0.00	0	0.00		0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	99.14672		99.12856	0.00	0	0.00		0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.80729		99.78977	0.00	0	0.00		0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	98.73472		98.75229	0.00	0	0.00		0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	98.73427		98.75185	0.00	0	0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1239	On 04/08/2015	Spot Bond		0.00000	98.83867			98.85627			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.37980			99.36208			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.31286			99.29524			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.32652			99.30880			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.32843			99.31076			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.30880			99.29107			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.25563			99.23790			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.13053			99.11278			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	98.92973			98.91189			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.90029			98.88255			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.80240			98.78479			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.54460			99.53791			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.46000	104.73006		6.43500	104.71767			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.93000	102.92229		8.91000	103.03061			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	101.01813			100.99740			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.08613			101.06448			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.40500	100.15805		9.40000	100.15434			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	60.92207		100.00000	60.77449			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.82156			99.80332			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.28895			101.26937			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.32549			100.30520			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.34182			100.32252			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.35886			100.33862			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TFS131	On 21/05/2015	Spot Bond	0.00000		100.96326						0.00	0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		87.20186		100.00000	87.07990			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		102.71833			102.68111			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.38648			101.36709			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		101.37726			101.35773			0.00	0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.07978			100.05879			0.00	0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.08173			100.06024			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.40490			101.38576			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.66000		104.94020		7.63500	104.94345			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.65038			101.62951			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.69457			101.67315			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.73877		7.83000	103.71676			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.62606			101.60550			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.68131			101.66006			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.82456			103.80135			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.62606			101.60550			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.68131			101.66006			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.41909		7.16000	103.39900			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.78958			101.76694			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.78075			101.75822			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.99279			101.96755			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.96409			101.93922			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.83106			102.79497			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.73187			102.69709			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
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.62385			101.60332			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.69457			101.67315			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.16811		8.73000	104.14352			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.36854			101.34788			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.68131			101.66006			0	425,000,000.00
TH11A6	On 18/07/2041	Spot Bond	9.01500		101.80011		9.00500	101.80095			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.19285			101.17333			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.69499			101.67466			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.79400			101.77131			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.76970			101.74731			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.77473			101.75340			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.98838			101.96319			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.97954			101.95447			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.91647			101.89336			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.67676			102.64269			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.68558			102.65140			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.65803			102.62556			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.00466			100.98421			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.03832			101.01718			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.35500		102.88214		9.35000	102.87287			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.01813			100.99740			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.06524			101.04354			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.26500		100.82682		9.26000	100.81815			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.03185			101.01130			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.08613			101.06448			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.37500		99.67087		9.37000	99.66359			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.12575			101.10281			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.12575			101.10281			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.14716			101.12428			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.14716			101.12428			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.23317			101.20804			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.23317			101.20804			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.25558			101.23051			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.25423			101.22918			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.66757			101.63349			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.66757			101.63349			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.88280			101.84881			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.68686			101.65303			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.69721			101.67684			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.08578		101.06155	7.06826				0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.83842			101.81938			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.66398			101.64403			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
THE9A3	On 18/07/2016	Spot Bond		0.00000	102.02835			102.00899			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.66398			101.64403			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.68613			101.66591			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.69721			101.67684			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.65069			101.63091			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.68613			101.66591			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.80795			101.78620			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.80795			101.78620			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.80795			101.78620			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.98512			101.96114			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	102.02941			102.00487			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.97405			101.95021			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	102.85939			102.82437			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	102.91470			102.87897			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	102.89258			102.85713			0.00	0	0.00
TL20	On 22/02/2020	Spot Bond		9.63500	89.10488		9.63000	89.09887			0.00	0	79,100,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	110.72800		10.00000	110.69900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		8.34500	103.30465		8.33500	103.30292			0.00	11,200,000,000	13,000,000,000.00
TN20	On 17/09/2020	Spot Bond		9.64500	106.67880		9.64000	106.67199			0.00	28,622,700,000	11,712,700,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.78386		100.00000	1.77949			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.89000	106.95909		9.87500	107.01771			0.00	22,840,000,000	9,570,000,000.00
TN25	On 19/08/2025	Spot Bond		10.04000	100.29932		10.01500	100.42533			0.00	26,400,000,000	17,062,644,000.00
TN27	On 14/11/2027	Spot Bond		10.08000	93.12558		10.06000	93.23222			0.00	19,740,000,000	9,820,000,000.00
TN30	On 09/10/2030	Spot Bond		10.51000	102.53055		10.47500	102.76553			0.00	4,000,000,000	12,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond	10.86000		101.72390		10.80000	102.20703			0	8,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.60024			100.58012			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.86796			100.84746			0	174,106,900.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.16226			101.14161			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.19125			101.17007			0	1,793,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.19422			101.17299			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.33715			101.31334			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.63344			101.60426			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.19276			101.17157			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.72800		10.00000	110.69900			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.08145			100.00983			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.08306			100.01106			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		99.99992			99.98255			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.68106			99.66243			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.26806		10.00000	100.24123			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.26138		9.75000	100.23521			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.26156		100.00000	10.23511			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.49456			100.47444			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.52456			100.50322			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.14315		100.00000	8.12342			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.67548		100.00000	8.65446			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.54119			100.51919			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.99488		100.00000	8.97309			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.54453			100.52238			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.26104		100.00000	9.23860			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.63743			100.61153			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.50825		100.00000	12.47796			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.84152			100.80733			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.07487		100.00000	16.03593			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.54125		100.00000	13.50845			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.76229			99.74401			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.50166			99.48320			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.23418			99.21550			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.96941			98.95067			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		104.43943			104.40082			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		103.24276			103.20461			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.91560			97.89682			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.42520			97.40668			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.11308			97.09421			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.41267			96.39427			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.18604			96.16779			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.84792			95.82930			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.53275			95.51390			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.17289			95.15366			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.90371			94.88448			0.00	0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.73159			97.71345			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
TSP190	On 12/05/2016	Spot Bond	0.00000		94.14679			94.12773			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.82126			93.80201			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.47883			93.45936			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond	100.00000		69.97597		100.00000	100.00000			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.62349		100.00000	14.58806			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.94356			102.92493			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.32653			100.30799			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		101.56905			101.55122			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		101.53339			101.51556			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.49773			101.47990			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		99.88771			101.48494			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.44424			101.42641			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.39267			101.37482			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.11055			101.09171			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.95473			100.93671			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.82233			100.80445			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.68535			100.66732			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.79260			100.77459			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.82764			100.80892			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.31463			100.29715			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.70775			101.68789			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.75823			100.73828			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCM18	On 13/07/2015	Spot Bond	0.00000	101.56873			101.55049			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.69785			100.67948			0	0.00
UG21	On 02/03/2021	Spot Bond	9.31500	109.73123		9.31000	109.72649			0	20,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.90025		100.00000	7.88444			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.08419		100.00000	8.04956			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.71789		100.00000	7.70245			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	7.99239		100.00000	7.95815			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	103.23084			103.21125			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	101.18849			101.16868			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	102.08073			102.06091			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.29364			100.27374			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.32845			101.30748			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.33024			101.30924			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.22494			100.20407			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.23093			100.20953			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	101.30794			101.28730			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.66966			100.64841			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.41754		100.00000	7.40270			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.74285		100.00000	7.70967			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.23520		100.00000	7.22072			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	7.65104		100.00000	7.61826			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00033		100.00000	0.00033			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WS04	On 30/05/2016	Spot Bond	7.15000	105.90185	7.12500	105.90368		0.00	0	8,900,000,000.00		
WS05	On 01/08/2018	Spot Bond	1.33000	245.46854	1.30000	245.59710		0.00	0		0.00	
WSP2	On 28/05/2017	Spot Bond	7.69500	103.28429	7.68500	103.28063		0.00	5,000,000,000	5,040,000,000.00		
WSP3	On 28/05/2019	Spot Bond	8.10000	103.98379	8.09000	103.99476		0.00	0		0.00	
WSP4	On 28/05/2020	Spot Bond	8.38000	103.47861	8.37500	103.47556		0.00	0		0.00	
WSP5	On 28/05/2021	Spot Bond	8.61500	102.78283	8.61000	102.78225		0.00	0	2,700,000,000.00		
Z020	On 19/10/2015	Spot Bond	5.88000	98.39898	5.85500	98.39015		0.00	0		0.00	
Z083	On 30/09/2019	Spot Bond	7.49000	73.30723	7.48000	73.32244		0.00	0		0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	78.15846	100.00000	77.99145		0.00	0		0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	43.61027	100.00000	43.52753		0.00	0		0.00	
Total for j-Bonds :										0.00	10,185,029,600	3056162743100.00
Grand Total:										0.00	10,185,218,199	3056165929516.00