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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2015

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 13/07/2015	Any day expiry		12.54650	12.54650		12.51030	12.51030		14.46	0	2,492.00	
\$ / R	On 20/07/2015	Any day expiry		12.56150	12.56150		12.52520	12.52520		14.73	0	2,491.00	
\$ / R	On 29/07/2015	Any day expiry		12.58100	12.58100		12.54470	12.54470		14.52	0	750.00	
\$ / R	On 29/07/2015	Any day expiry		10.80	Put	0.13510	0.00014	0.18250	0.00018	0.135	20.32	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.15	Put	0.58210	0.00058	0.76290	0.00076	0.582	18.71	0	250.00
\$ / R	On 29/07/2015	Any day expiry		12.71	Call	124.56930	0.12457	108.89000	0.10889	124.569	15.03	0	250.00
\$ / R	On 29/07/2015	Any day expiry		12.97	Call	61.58790	0.06159	51.67000	0.05167	61.588	16.22	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry		12.97	Put	450.58790	0.45059	476.97000	0.47697	450.588	16.22	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry		16.15	Call	0.56610	0.00057	0.45790	0.00046	0.566	35.39	0	300.00
\$ / R	On 12/08/2015	Any day expiry				12.61140	12.61140	12.57510	12.57510		14.06	0	750.00
\$ / R	On 25/08/2015	Any day expiry				12.63990	12.63990	12.60350	12.60350		14.15	0	51.00
\$ / R	On 25/08/2015	Any day expiry		12.50	Call	329.04110	0.32904	305.20460	0.30520	329.041	13.91	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry				12.64200	12.64200	12.60570	12.60570		14.17	0	0.00
\$ / R	On 26/08/2015	Any day expiry		13.11	Call	118.71280	0.11871	106.92190	0.10692	118.713	15.71	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry		13.11	Put	586.71280	0.58671	611.22190	0.61122	586.713	15.71	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry				12.64420	12.64420	12.60790	12.60790		14.18	0	250.00
\$ / R	On 27/08/2015	Any day expiry		10.80	Put	1.05080	0.00105	1.38690	0.00139	1.051	16.41	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.15	Put	2.40530	0.00241	3.26540	0.00327	2.405	14.80	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	154.06290	0.15406	0.15406	139.86100	0.13986		154.063	15.24	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.07630	0.00008	0.00008	3.06220	0.00306		0.076	20.79	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.65300	12.65300	12.65300	12.61670	12.61670			14.07	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.67480	12.67480	12.67480	12.63860	12.63860			14.10	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.68370	12.68370	12.68370	12.64750	12.64750			14.22	0.00	27,381	557,311.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.44400	0.00144	0.00144	1.66960	0.00167		1.444	16.67	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,085.28010	2.08528	2.08528	2,049.33470	2.04933		2,085.280	16.53	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	3.74830	0.00375	0.00375	4.50270	0.00450		3.748	15.17	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,687.62450	1.68762	1.68762	1,652.22120	1.65222		1,687.625	15.10	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	3.92450	0.00392	0.00392	4.72120	0.00472		3.924	15.10	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,519.50760	1.51951	1.51951	1,484.56310	1.48456		1,519.508	14.49	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	6.22560	0.00623	0.00623	7.58400	0.00758		6.226	14.39	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	6.83130	0.00683	0.00683	8.33870	0.00834		6.831	14.24	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	7.67410	0.00767	0.00767	9.38890	0.00939		7.674	14.07	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	13.28100	0.01328	0.01328	16.67110	0.01667		13.281	13.46	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	15.22870	0.01523	0.01523	18.83620	0.01884		15.229	13.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	18.60880	0.01861	0.01861	22.54450	0.02254		18.609	13.41	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,102.30880	1.10231	1.10231	1,070.04450	1.07004		1,102.309	13.41	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	19.86890	0.01987	0.01987	23.91410	0.02391		19.869	13.39	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	29.95410	0.02995	0.02995	34.70130	0.03470		29.954	13.32	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	34.83210	0.03483	0.03483	39.83930	0.03984		34.832	13.29	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	745.03080	0.74503	0.74503	714.77490	0.71477		745.031	13.17	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	61.33080	0.06133	0.06133	67.27490	0.06727		61.331	13.17	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	711.89490	0.71189	0.71189	683.20210	0.68320		711.895	13.15	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	695.87410	0.69587	0.69587	667.68950	0.66769		695.874	13.16	0.00	0	3,717.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	680.34620	0.68035	0.68035	652.36140	0.65236		680.346	13.20	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	665.00900	0.66501	0.66501	637.22430	0.63722		665.009	13.23	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	81.30900	0.08131	0.08131	89.72430	0.08972		81.309	13.23	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	642.36690	0.64237	0.64237	614.87770	0.61488		642.367	13.28	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	591.28460	0.59128	0.59128	564.47510	0.56448		591.285	13.39	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	570.16280	0.57016	0.57016	543.63830	0.54364		570.163	13.44	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	139.02570	0.13903	0.13903	149.35050	0.14935		139.026	13.56	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	175.84700	0.17585	0.17585	187.06730	0.18707		175.847	13.72	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	435.80510	0.43581	0.43581	411.17730	0.41118		435.805	13.79	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	209.24280	0.20924	0.20924	221.16170	0.22116		209.243	13.86	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	401.83800	0.40184	0.40184	377.73260	0.37773		401.838	13.89	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	349.58280	0.34958	0.34958	326.33820	0.32634		349.583	14.06	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	339.77520	0.33978	0.33978	316.70400	0.31670		339.775	14.09	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	316.18470	0.31618	0.31618	0.00000	0.00000		316.185	14.17	0.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	282.68810	0.28269	0.28269	263.16430	0.26316		282.688	14.38	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	229.95400	0.22995	0.22995	212.88740	0.21289		229.954	14.84	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	516.52130	0.51652	0.51652	537.17820	0.53718		516.521	15.15	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	200.22130	0.20022	0.20022	184.67820	0.18468		200.221	15.15	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	184.24130	0.18424	0.18424	169.56620	0.16957		184.241	15.33	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	181.70550	0.18171	0.18171	167.17010	0.16717		181.705	15.36	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	174.30720	0.17431	0.17431	160.18870	0.16019		174.307	15.46	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	162.64790	0.16265	0.16265	149.20230	0.14920		162.648	15.61	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	707.97330	0.70797	0.70797	731.99350	0.73199		707.973	15.92	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	135.94490		0.13594		124.12450	0.12412	135.945	16.01	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	115.67590		0.11568		105.65550	0.10566	115.676	16.40	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	55.05090		0.05505		50.06900	0.05007	55.051	18.47	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	38.78050		0.03878		35.56150	0.03556	38.781	19.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	32.83700		0.03284		30.26800	0.03027	32.837	19.92	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	28.56760		0.02857		26.46390	0.02646	28.568	20.34	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.71450		12.71450		12.67880	12.67880		14.30	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	4.04530		0.00405		4.81910	0.00482	4.045	15.55	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	8.77310		0.00877		10.48210	0.01048	8.773	14.49	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	15.20530		0.01521		18.13510	0.01814	15.205	13.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	175.13460		0.17513		162.40350	0.16240	175.135	15.96	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	77.64690		0.07765		71.79000	0.07179	77.647	18.29	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	13.99190		0.01399		14.47160	0.01447	13.992	28.46	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.71890		12.71890		12.68330	12.68330		14.34	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.78190		12.78190		12.74690	12.74690		14.60	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	8.57950		0.00858		9.99110	0.00999	8.580	15.26	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	17.10830		0.01711		19.60120	0.01960	17.108	14.44	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	192.44600		0.19245		181.11620	0.18112	192.446	16.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	30.29100		0.03029		29.69290	0.02969	30.291	28.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.84580		12.84580		12.81100	12.81100		14.67	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	12.97760		0.01298		14.73740	0.01474	12.978	14.97	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	24.77660		0.02478		27.57350	0.02757	24.777	14.31	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	203.10880		0.20311		192.81870	0.19282	203.109	17.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	35.79410		0.03579		34.66280	0.03466	35.794	27.41	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.87550		12.87550		12.84080	12.84080		14.74	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.88240		12.88240		12.84770	12.84770		14.75	0.00	4,570	139,862.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,954.11980		1.95412		1,921.88460	1.92188	1,954.120	14.76	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	21.71980		0.02172		24.18460	0.02418	21.720	14.76	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,906.02290		1.90602		1,873.92480	1.87392	1,906.023	14.66	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,715.29540		1.71530		1,683.80600	1.68381	1,715.295	14.28	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,527.83890		1.52784		1,497.06420	1.49706	1,527.839	13.90	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	62.25720		0.06226		68.31070	0.06831	62.257	13.52	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	63.51310		0.06351		69.60530	0.06961	63.513	13.52	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	83.30340		0.08330		89.86500	0.08986	83.303	13.50	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	91.42950		0.09143		98.13910	0.09814	91.430	13.49	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	109.49980		0.10950		116.46430	0.11646	109.500	13.48	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	130.15870		0.13016		137.32760	0.13733	130.159	13.47	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	935.99480		0.93599		908.61930	0.90862	935.995	13.46	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	898.80960		0.89881		871.49500	0.87150	898.810	13.45	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	891.46400		0.89146		864.15820	0.86416	891.464	13.45	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	174.46190		0.17446		181.87790	0.18188	174.462	13.45	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	862.38310		0.86238		835.13300	0.83513	862.383	13.44	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	322.80400		0.32280		335.30830	0.33531	322.804	14.06	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	639.95860		0.63996		617.81390	0.61781	639.959	14.08	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	634.75040		0.63475		612.65630	0.61266	634.750	14.10	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	624.44190		0.62444		602.45100	0.60245	624.442	14.14	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.86	Call	503.48480		0.50348		0.00000	0.00000	503.485	14.67	0.00	5,000	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	486.92850		0.48693		0.00000	0.00000	486.928	14.75	0.00	25,000	15,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	449.54820	0.44955	431.13900	0.43114	449.548	15.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	415.20940	0.41521	397.76860	0.39777	415.209	15.26	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	383.70350	0.38370	367.19020	0.36719	383.703	15.51	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	360.40020	0.36040	344.59880	0.34460	360.400	15.72	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	328.37480	0.32837	313.58750	0.31359	328.375	16.02	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	318.43150	0.31843	303.96720	0.30397	318.432	16.12	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	304.15870	0.30416	290.17210	0.29017	304.159	16.28	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	269.83860	0.26984	257.35230	0.25735	269.839	16.69	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	164.68960	0.16469	156.93860	0.15694	164.690	18.53	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	122.74330	0.12274	117.22660	0.11723	122.743	19.72	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	113.76400	0.11376	108.73970	0.10874	113.764	20.05	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	111.82310	0.11182	106.90660	0.10691	111.823	20.12	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	82.26730	0.08227	82.54970	0.08255	82.267	22.74	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.90520	12.90520	12.87060	12.87060		14.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	18.96740	0.01897	21.17970	0.02118	18.967	15.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	33.13130	0.03313	36.28600	0.03629	33.131	14.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	208.43110	0.20843	199.10960	0.19911	208.431	17.88	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	38.96720	0.03897	38.43250	0.03843	38.967	26.80	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.98980	12.98980	12.95550	12.95550		14.91	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	110.68920	0.11069	117.85070	0.11785	110.689	13.39	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	582.73050	0.58273	562.39830	0.56240	582.731	14.84	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	530.59240	0.53059	511.71570	0.51172	530.592	15.17	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	232.05280	0.23205	222.46940	0.22247	232.053	18.49	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			13.02650	13.02650	12.99240	12.99240		15.03	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	88.61250	0.08861	93.26660	0.09327	88.613	13.60	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	168.37850	0.16838	161.55170	0.16155	168.378	20.49	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.05630	13.05630	13.02240	13.02240		15.01	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	120.60410	0.12060	127.92600	0.12793	120.604	13.35	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	238.37890	0.23838	228.64630	0.22865	238.379	19.16	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.09070	13.09070	13.05700	13.05700		15.12	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.09750	13.09750	13.06390	13.06390		15.10	0.00	310	10,878.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	49.42660	0.04943	53.08350	0.05308	49.427	14.39	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	92.65490	0.09265	97.17390	0.09717	92.655	13.64	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	124.83740	0.12484	132.25310	0.13225	124.837	13.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	130.89450	0.13089	138.35800	0.13836	130.895	13.28	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	148.13940	0.14814	155.63110	0.15563	148.139	13.33	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	157.33810	0.15734	164.82600	0.16483	157.338	13.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	198.11590	0.19812	205.46840	0.20547	198.116	13.43	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	412.04420	0.41204	396.54620	0.39655	412.044	17.05	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	343.37430	0.34337	330.05990	0.33006	343.374	17.91	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	300.64630	0.30065	288.59500	0.28860	300.646	18.53	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	188.08430	0.18808	183.22590	0.18323	188.084	21.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	178.87500	0.17887	175.55880	0.17556	178.875	24.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	30.07760	0.03008	26.96870	0.02697	30.078	26.29	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.13190	13.13190	13.09850	13.09850		15.20	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	130.76030	0.13076	135.59730	0.13560	130.760	13.31	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	248.14510	0.24815	238.28750	0.23829	248.145	19.89	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.19740	13.19740	13.16420	13.16420		15.31	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	141.14050	0.14114	145.63060	0.14563	141.140	13.38	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	253.26290	0.25326	244.07010	0.24407	253.263	20.61	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.27120	13.27120	13.23800	13.23800		15.43	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	152.24980	0.15225	157.76690	0.15777	152.250	13.48	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	274.65790	0.27466	266.07890	0.26608	274.658	21.81	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.29500	13.29500	13.26180	13.26180		15.53	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	250.30610	0.25031	256.17860	0.25618	250.306	13.54	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	338.09190	0.33809	327.54350	0.32754	338.092	20.02	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.30210	13.30210	13.26900	13.26900		15.53	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.31160	13.31160	13.27850	13.27850		15.52	0.00	1,400	5,470.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	239.72260	0.23972	245.98140	0.24598	239.723	13.50	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	416.66160	0.41666	404.09040	0.40409	416.662	18.96	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.34730	13.34730	13.31420	13.31420		15.62	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	161.11960	0.16112	164.68930	0.16469	161.120	13.52	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	308.19870	0.30820	304.00080	0.30400	308.199	23.23	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.41230	13.41230	13.37930	13.37930		15.75	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	170.53000	0.17053	175.51500	0.17552	170.530	13.59	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	336.63230	0.33663	329.13070	0.32913	336.632	24.59	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.47610	13.47610	13.44310	13.44310		15.97	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	181.18910	0.18119	184.95840	0.18496	181.189	13.69	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	345.41280	0.34541	334.90480	0.33490	345.413	25.48	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.52710	13.52710	13.49420	13.49420		16.06	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.54630	13.54630	13.51330	13.51330		16.07	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	189.04470	0.18904	193.12930	0.19313	189.045	13.70	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	319.64980	0.31965	309.22350	0.30922	319.650	25.22	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.60580	13.60580	13.57290	13.57290		16.15	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	194.97750	0.19498	199.22190	0.19922	194.978	13.70	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	301.15850	0.30116	285.26460	0.28526	301.158	25.17	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.67600	13.67600	13.64310	13.64310		16.31	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	201.72250	0.20172	206.21840	0.20622	201.723	13.71	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	274.11840	0.27412	263.89350	0.26389	274.118	24.93	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.71000	13.71000	13.67710	13.67710		16.29	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.72070	13.72070	13.68780	13.68780		16.29	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	201.07320	0.20107	205.24030	0.20524	201.073	13.59	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	247.73320	0.24773	237.89300	0.23789	247.733	24.51	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.68370	12.68370	12.64750	12.64750		14.22	0.00	39	821.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.88240	12.88240	12.84770	12.84770		14.75	0.00	17	94.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.09750	13.09750	13.06390	13.06390		15.10	0.00	10	59.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.31160	13.31160	13.27850	13.27850		15.52	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.46870	19.46870	19.49190	19.49190		12.22	0.00	577	27,301.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	38.95550	0.03896	41.09290	0.04109	38.956	13.02	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	48.88440	0.04888	50.71610	0.05072	48.884	12.62	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	79.47400	0.07947	79.93530	0.07994	79.474	11.76	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	127.97530	0.12798	127.34120	0.12734	127.975	13.84	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.76230	19.76230	19.78840	19.78840		12.91	0.00	750	2,348.00

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	17.87	Put	68.86560		0.06887		62.15800	0.06216	68.866	11.97	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	468.70150		0.46870		466.33150	0.46633	468.702	13.72	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	357.70020		0.35770		352.40250	0.35240	357.700	14.34	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.08310		20.08310		20.11200	20.11200		13.32	0.00	0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.40400		20.40400		20.43550	20.43550		13.57	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10481		0.10481		0.10356	0.10356		11.72	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10662		0.10662		0.10535	0.10535		13.00	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10865		0.10865		0.10738	0.10738		13.62	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.04410		14.04410		13.84210	13.84210		13.17	0.00	1,423	33,824.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	4.42810		0.00443		6.58740	0.00659	4.428	14.53	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	11.88210		0.01188		20.78140	0.02078	11.882	13.21	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	21.54520		0.02155		35.91710	0.03592	21.545	13.02	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	22.81220		0.02281		37.85520	0.03786	22.812	13.00	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	28.54740		0.02855		46.53320	0.04653	28.547	12.92	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	198.85510		0.19886		140.27730	0.14028	198.855	13.93	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	144.91870		0.14492		101.05070	0.10105	144.919	14.44	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	95.02910		0.09503		66.46150	0.06646	95.029	15.20	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.06270		14.06270		13.86090	13.86090		13.24	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	119.25860		0.11926		85.36720	0.08537	119.259	15.08	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	906.55860		0.90656		1,074.46720	1.07447	906.559	15.08	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.15740		14.15740		13.95550	13.95550		13.52	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	193.79600		0.19380		149.56630	0.14957	193.796	15.15	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	956.39600		0.95640		1,114.06630	1.11407	956.396	15.15	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.28520		14.28520		14.08200	14.08200		13.76	0.00	100	31,981.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	84.88220		0.08488		113.66800	0.11367	84.882	12.97	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	316.53420		0.31653		401.64260	0.40164	316.534	13.20	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	102.33780		0.10234		84.30040	0.08430	102.338	18.32	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.41260		14.41260		14.20820	14.20820		13.86	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	442.54700		0.44255		373.89530	0.37390	442.547	14.73	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	422.68260		0.42268		357.00300	0.35700	422.683	14.86	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.55290		14.55290		14.34770	14.34770		14.11	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.82620		14.82620		14.61860	14.61860		14.62	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	478.42250		0.47842		567.74570	0.56775	478.423	13.42	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	518.68110		0.51868		459.73930	0.45974	518.681	16.59	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.09630		15.09630		14.88570	14.88570		15.08	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			458.28700		458.28700		457.53800	457.53800			0.00	98	26.00
AL37	On 05/11/2015	Index Future			465.56800		465.56800		464.81300	464.81300			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			539.88400		539.88400		538.68100	538.68100			0.00	3	1.00
AL7T	On 05/11/2015	Index Future			548.46100		548.46100		547.24600	547.24600			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			492.46800		492.46800		491.02700	491.02700			0.00	1	507.00
ALBI	On 05/11/2015	Index Future			500.29200		500.29200		498.83400	498.83400			0.00	0	103.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 04/02/2016	Index Future	508.75700		508.75700		507.27400	507.27400			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.39730		9.39730		9.34910	9.34910		12.26	1,257	2,592.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.50140		9.50140		9.45410	9.45410		13.31	850	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.61730		9.61730		9.57060	9.57060		13.37	500	1,850.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.73580		9.73580		9.68960	9.68960		13.38	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.95700		9.95700		9.89770	9.89770		13.19	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.10490		10.10490		10.04640	10.04640		12.94	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	177.97370		177.97370		165.26120	165.26120			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	65.52510		65.52510		68.50000	68.50000			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.38680		13.38680		13.34260	13.34260		13.69	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.64940		13.64940		13.60780	13.60780		14.28	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.02870		2.02870		2.01930	2.01930		13.24	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.04620		2.04620		2.03650	2.03650		13.69	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.88690		1.88690		1.85950	1.85950		14.24	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.92170		1.92170		1.89440	1.89440		13.31	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	125.32192		125.32192		125.25540	125.25540			0	0.00
EL28	On 05/11/2015	Bond Future	125.74434		125.74434		125.67938	125.67938			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	9.82830		83.52896		9.87713	83.18256			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.92256		81.05573		9.97271	80.70566			0	0.00
ES33	On 04/02/2016	Bond Future	10.01105		82.42823		10.06273	82.07301			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		489.25000	489.25000		487.95600	487.95600			0	472.00
GOVI	On 05/11/2015	GOVI		497.02200	497.02200		495.71500	495.71500			1	28.00
GOVI	On 04/02/2016	GOVI		505.43200	505.43200		504.10300	504.10300			0	0.00
I2025	On 06/08/2015		Bond Future	121.69777	121.69777		121.63785	121.63785			0	38.00
I2025	On 05/11/2015		Bond Future	123.61104	123.61104		123.55282	123.55282			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	124.77228	124.77228		124.70771	124.70771			636	4,218.00
I2038	On 05/11/2015		Bond Future	126.73388	126.73388		126.67098	126.67098			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	122.91276	122.91276		122.84842	122.84842			0	5,722.00
I2046	On 05/11/2015		Bond Future	123.43891	123.43891		123.37644	123.37644			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	131.75197	131.75197		131.68380	131.68380			0	3,821.00
I2050	On 05/11/2015		Bond Future	133.82329	133.82329		133.75669	133.75669			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	228.35300	228.35300		228.33800	228.33800			3	1,077.00
IGOV	On 05/11/2015		Index Future	231.98100	231.98100		231.96800	231.96800			0	17.00
IGOV	On 04/02/2016		Index Future	235.90600	235.90600		235.89400	235.89400			0	0.00
ILBI	On 06/08/2015		Index Future	619.58100	619.58100		619.33700	619.33700			0	159.00
ILBI	On 05/11/2015		Index Future	629.66100	629.66100		629.41800	629.41800			0	0.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.16000	93.84000		6.13000	93.87000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.28000	93.72000		6.31000	93.69000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.30000	93.70000		6.32000	93.68000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.42000	93.58000		6.47000	93.53000			0	500.00
JIBAR FUTURE	On 18/11/2015		Jibar Tradeable Future	6.44000	93.56000		6.48000	93.52000			0	500.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.53000	93.47000		6.61000	93.39000			0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.68000	93.32000		6.76000	93.24000			0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.74000	93.26000		6.83000	93.17000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.97000	93.03000		7.06000	92.94000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.20000	92.80000		7.30000	92.70000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.37000	92.63000		7.47000	92.53000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.50000	92.50000		7.61000	92.39000			0	0.00
JIBAR FUTURE	On 21/06/2017		Jibar Tradeable Future	7.63000	92.37000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12530	0.12530		0.12440	0.12440			0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12520	0.12520		0.12360	0.12360			0	1,870.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12570	0.12570		0.12360	0.12360			0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05950	0.05950		0.06000	0.06000			0	27,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05620		0.05620		0.05680	0.05680			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05490		0.05490		0.05520	0.05520			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.44080		8.44080		8.36000	8.36000		12.68	0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	61.64830		0.06165		0.00000	0.00000	61.648	12.87	0.00	8,000	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.48040		8.48040		8.36500	8.36500		10.09	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.55660		8.55660		8.44140	8.44140		11.75	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.64350		8.64350		8.52760	8.52760		12.52	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10730		1.10730		1.09450	1.09450			0.00	207	726.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10890		1.10890		1.09610	1.09610			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11110		1.11110		1.09830	1.09830			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.27436		117.65825		8.30715	117.39423		9.58	0.00	125	35,215.00
R186	On 06/08/2015	Bond Future	7.65	Call	60.49000		0.06049		55.27000	0.05527	60.490	9.15	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	115.05000		0.11505		104.76000	0.10476	115.050	9.20	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	204.69000		0.20469		186.15000	0.18615	204.690	9.25	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	540.30000		0.54030		492.98000	0.49298	540.300	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,581.17000		1.58117		1,462.50000	1.46250	1,581.170	9.50	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	677.07000		0.67707		795.23000	0.79523	677.070	9.55	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	651.65000		0.65165		767.13000	0.76713	651.650	9.56	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	557.27000		0.55727		662.23000	0.66223	557.270	9.58	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	454.99000		0.45499		547.32000	0.54732	454.990	9.61	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	257.70000		0.25770		320.78000	0.32078	257.700	9.69	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	86.19000		0.08619		114.56000	0.11456	86.190	9.83	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.33999		119.50784		8.37369	119.24220		9.47	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	791.65000		0.79165		753.17000	0.75317	791.650	9.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,060.59000		1.06059		1,011.03000	1.01103	1,060.590	9.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,065.93000		3.06593		3,240.99000	3.24099	3,065.930	9.33	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,935.82000		2.93582		3,106.57000	3.10657	2,935.820	9.35	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,607.67000		2.60767		2,501.07000	2.50107	2,607.670	9.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,528.68000		2.52868		2,687.72000	2.68772	2,528.680	9.40	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,163.62000		2.16362		2,310.73000	2.31073	2,163.620	9.45	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,082.50000		1.08250		1,179.42000	1.17942	1,082.500	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	812.12000		0.81212		892.10000	0.89210	812.120	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.39403		116.23259		8.42887	115.96356		9.28	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.43943		118.28851		8.47540	118.01630		9.28	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			289.97378		289.97378		290.03435	290.03435			0.00	0	929.00
R197	On 05/11/2015	Bond Future			294.53218		294.53218		294.59994	294.59994			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			235.49299		235.49299		235.37401	235.37401			0.00	38	52,787.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 05/11/2015	Bond Future			239.19489		239.19489		239.07913	239.07913			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.12293		101.39301		8.17140	101.12730		7.35	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	7.27000		0.00727		11.00000	0.01100	7.270	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.20013		99.06428		8.25041	98.79657		7.58	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.26658		100.74129		8.31910	100.46995		7.28	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			7.19714		105.36354		7.24308	105.27461		2.40	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	13.08000		0.01308		20.41000	0.02041	13.080	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.30704		102.85487		7.35833	102.76680		2.11	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.38769		104.59632		7.44700	104.50774		1.58	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			8.70027		94.55457		8.74333	94.21902			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.76545		96.04134		8.80960	95.70259			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			8.79950		98.24916		8.84236	97.89224			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.86576		95.63936		8.90969	95.27892			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.92292		97.25900		8.96810	96.89335			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			8.93390		96.15863		8.98184	95.72050			0.00	0	39,658.00
R2037	On 05/11/2015	Bond Future			8.99607		97.67055		9.04515	97.22772			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.05125		95.06657		9.10167	94.61717			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			7.54782		102.44109		7.58756	102.32419		3.67	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	4.13000		0.00413		6.12000	0.00612	4.130	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.64725		104.05148		7.68979	103.93494		3.49	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.72361		101.77593		7.76994	101.65841		3.04	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			8.98269		97.90142		9.03554	97.37463			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			9.04173		99.44083		9.09584	98.90791			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.09418		96.74160		9.14973	96.20060			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.97151		101.58711		9.02416	101.04789			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			9.03157		98.75523		9.08549	98.20975			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.08558		100.42711		9.14095	99.87333			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			7.74297		98.72553		7.79251	98.54508		4.85	0.00	360	35,529.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 06/08/2015	Bond Future	7.46	Call	159.99000		0.15999	136.36000	0.13636		159.990	4.69	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.82922		100.27750	7.88155	100.09637			4.65	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	485.29000		0.48529	438.62000	0.43862		485.290	4.49	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	565.29000		0.56529	512.82000	0.51282		565.290	4.51	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.89889		98.33284	7.95481	98.14958			4.28	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	458.48000		0.45848	420.24000	0.42024		458.480	4.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	695.87000		0.69587	640.45000	0.64045		695.870	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.95816		100.07207	8.01804	99.88684			4.28	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	980.17000		0.98017	918.37000	0.91837		980.170	4.16	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			7.90075		97.30622	7.94965	97.09443			5.97	0.00	1,080	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	5.04000		0.00504	7.95000	0.00795		5.040	6.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.98131		95.43689	8.03244	95.22390			5.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	529.35000		0.52935	606.44000	0.60644		529.350	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.04591		97.05283	8.09981	96.83713			5.61	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			8.86685		77.68875	8.91446	77.32836			14.57	0.00	160	28,380.00
R209	On 06/08/2015	Bond Future	9.90	Put	12.91000		0.01291	19.98000	0.01998		12.910	15.36	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.92592		75.76286	8.97463	75.39840			15.18	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,599.63000		1.59963	1,741.73000	1.74173		1,599.630	15.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.97685		77.04577	9.02679	76.67596			15.12	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			179.65152		179.65152	179.56299	179.56299				0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.34431		180.34431	180.25833	180.25833				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			134.11565		134.11565	134.05869	134.05869				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.22407		136.22407	136.16914	136.16914				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			139.42481		139.42481	139.27186	139.27186				0.00	0	1,046.00
R212	On 05/11/2015	Bond Future			141.61671		141.61671	141.46441	141.46441				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.73343		88.53610		8.77618	88.21495		12.49		0	17,330.00
R213	On 05/11/2015	Bond Future	8.79877		86.38490		8.84257	86.06055		12.98		0	0.00
R213	On 04/02/2016	Bond Future	8.85699		87.84729		8.90204	87.51829		12.86		0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214	On 06/08/2015	Bond Future	8.90591		78.80840		8.95848	78.38845		15.29		53	22,218.00
R214	On 05/11/2015	Bond Future	8.96420		76.75736		9.01799	76.33249		15.91		0	0.00
R214	On 04/02/2016	Bond Future	9.01636		78.05674		9.07154	77.62544		15.89		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	22,360.82000	22,360.82000		22,177.74000	22,177.74000					0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.64060	4.64060		4.60400	4.60400			14.86		0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.60080	4.60080		4.56520	4.56520			13.74		0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60110	1.60110		1.62150	1.62150					0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56760	1.56760		1.57790	1.57790					0	0.00
Total for Derivatives :											0.00	89,949	3219858.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.25633			100.20121				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.40261			100.34017				0	0.00
AA05	On 22/03/2019	Spot Bond	9.17500	103.11381		9.21000	102.93044					0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	99.96128			99.90317					0	0.00
AA07	On 15/04/2021	Spot Bond	9.34000	102.93708		9.38500	102.66224					0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	109.68700		10.00000	109.60100					0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	101.11644			101.04959					0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	99.91089			99.84175					0	0.00
AB013	On 21/11/2018	Spot Bond	9.56500	97.60108		9.60000	97.43027					0	1,810,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.75919		100.00000	10.68119					0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		101.56150		10.84000	101.47414			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.06266		100.00000	10.00302			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.00146			101.93417			0	0.00
AB09	On 03/05/2017	Spot Bond	8.75500		104.45603		8.79500	104.31611			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		275.79920		2.30000	275.70302			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.87548			100.81826			0	3,392,500,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.75878			100.69634			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.56482			100.49948			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.57874			100.51177			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.99143			99.93279			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.90775			99.85468			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.59286			99.53859			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.25814			101.19551			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.29063			101.22635			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		176.58019		2.04000	176.49317			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.36030		2.17000	177.17772			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.67280		1.82000	189.48291			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.15125		81.90105		8.19125	81.77099			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.15125		81.90105		8.19125	81.77099			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.23000			100.21000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.45842			100.39271			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.50000			99.48000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.59000			98.54000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		98.07000			98.05000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.67000			96.64000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.00000			96.97000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.13877			100.07925			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		99.99993			99.94391			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.64000			95.60000			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		94.93000			94.89000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.63000			94.60000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.37000			94.33000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.27383			100.21415			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.81000		105.49036		6.84000	105.42631			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.93913			99.87812			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.61000			92.57000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.39000			92.35000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.56500		112.71226		2.56500	112.59236			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		165.05156		2.44000	164.87804			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.45000		215.39217		2.45000	215.16556			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		91.09000			91.04000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.70500		92.45294		9.75000	92.15900			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		103.34000			103.26000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		59.66000			64.32000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.35637			101.33206			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.84000			98.76000			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		106.57203		9.63000	106.48990			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.48000			102.40000			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	9.65500		106.39406		9.68500	106.09878			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.04500		91.82947		9.09000	91.57785			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		97.76000			97.84000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		109.83000			107.20000			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	9.75000		105.72160		9.78000	105.42793			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.76000			94.41000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.70500			100.63886			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.63693			101.56910			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.30500		106.85990		8.34500	106.69217			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.52000		102.02922		9.56500	101.75632			0	555,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.29000		101.37195		9.33500	101.12472			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.75000		101.18421		9.79500	100.88545			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.20000	97.05969	9.24500	96.81831			0.00	0	4,410,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.85000	95.92626	9.88000	95.66051			0.00	0	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.54000	104.17471	7.57000	104.09185			0.00	1,000,000,000	3,896,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.12000	279.45303	2.11000	279.36038			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.33000	133.98970	1.33000	133.86073			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.13000	136.42104	2.14000	136.20007			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01019	100.00000	0.01011			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.97000	104.73541	11.00000	104.63719			0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	101.50261		101.41904			0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.08275	100.00000	9.01690			0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	101.53920		101.45357			0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	102.05777		101.94283			0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	54.13741	100.00000	53.74491			0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	101.46601		101.38450			0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	0.00000	74.53979		74.45061			0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	54.13741	100.00000	53.74491			0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	98.62867		98.56904			0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.50212		100.43015			0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.54905		100.47035			0.00	0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.48117		100.41221			0.00	0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.49533		100.42433			0.00	0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.50155		100.42966			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
ACL082	On 30/07/2017	Spot Bond		0.00000	103.91274			103.83787			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	103.91274			103.83787			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	103.93502			103.85971			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	103.93502			103.85971			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	103.89045			103.81602			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	97.01446			96.95849			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.81500		10.00000	110.72800			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.37425			100.30773			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.48686			100.41709			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.50076			100.42895			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.50637			100.43375			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.49507			100.42408			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.46987			100.40253			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.50000	102.41287		9.54500	102.17128			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	91.27431			91.21413			0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	193.25106			193.25106			0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	193.31488			193.31488			0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.48108			100.41211			0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.40736			101.33875			0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.91776			100.85067			0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.40706			101.33853			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.28481			100.21676			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.23286			104.16077			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.81500		10.00000	110.72800			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.70190			100.63110			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.41083			101.34912			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.48280			100.41359			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.31813			101.25375			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.47282			100.40508			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.45296			100.38806			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.16691		10.23000	103.08304			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.44264			100.37920			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	111.83435			111.92426			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.64000	101.11733		9.67500	100.92636			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.47105			100.40354			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	119.33557		1.75000	119.21679			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.45323			100.38735			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.46717			100.39929			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.43927			100.37540			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.51303			100.44209			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.76915			101.70670			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.43425			100.37109			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.28332			101.21932			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.46439			100.39689			0	35,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond		0.00000	100.46106			100.39498			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.48495			100.41542			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.49230			100.42171			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.53712			100.47946			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.72167			100.66349			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.49409			100.42326			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.49409			100.42326			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.51170			100.43740			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.45602			100.38974			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.52203			100.44722			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.99397			101.92669			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.51170			100.43740			0	1,000,000,000.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.40585			98.34746			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.50373			100.43152			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.48945			100.41835			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	140.06326			140.06326			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	141.07484			141.07484			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.42810			100.36584			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.42418			100.36249			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.06272			101.00389			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.43480			100.37158			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.55283			99.48678			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.45323			100.38735			0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.42865			100.36631			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000		100.42810			100.36584			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.47601			100.40778			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.43525			101.36718			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.59359			100.52441			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.58367			100.51566			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.80880			100.73740			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.70645			101.63716			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.65625			101.58904			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.12935			101.05720			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		37.53519	100.00000	37.26306			0.00	3,250,000,000	3,250,000,000.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.60302	100.00000	13.50440			0.00	0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.48012	100.00000	1.46939			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.07324			101.01140			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.18034					0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.25165					0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		99.86335			101.69715			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		99.84926			101.86324			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		99.83052			102.08464			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		99.85641			101.64816			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.09000		100.42151	8.13000	100.32704			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		99.81607			102.11422			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		99.78646			102.45626			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.75829	100.00000	34.39400			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
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.14222		100.00000	9.04640			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.16000		101.00057		9.19500	100.82068			0	3,140,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.75000		112.70061		9.78000	112.44052			0	50,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.56000		105.77554		7.59000	105.69200			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.44500		99.95683		9.49000	99.61746			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.77732		100.00000	13.68605			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.11000		100.36295		10.15000	99.98026			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.12258		2.69000	168.94134			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.77638			100.71213			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.36517			100.30028			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.39260			100.32284			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		100.46514			100.40808			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.29468			101.20880			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.45312			100.39376			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		100.45296			100.38806			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.65317			100.56748			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.19304			101.14240			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		94.25000			94.41000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.93844			100.88792			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		113.90310			113.88332			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.70000		234.15129		2.70000	233.90019			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.72081			115.29528			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		99.11087			99.04173			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		106.88293			107.27220			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.06281			111.84302			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		101.39074			101.32323			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.71500		207.62231		2.71500	207.39941			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		100.40348			100.34476			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		100.38918			100.32752			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		99.99989			99.94348			0	100,000,000.00
ASN057	On 16/04/2018	Spot Bond	0.00000		99.94071			99.88118			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		99.80656			101.80945			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.73132			101.66368			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.65604			101.58911			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.48373			98.47934			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01887			100.01933			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.82982			100.76665			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.57471			100.51305			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	100.60358			100.53818			0	0.00
ASN070	On 12/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond		0.00000	100.58148			100.53024			0	0.00
ASN073	On 20/07/2018	Spot Bond		0.00000	87.98891			88.81060			0	0.00
ASN074	On 02/07/2016	Spot Bond		0.00000	100.21061			100.15295			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	37.21372		100.00000	36.96719			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	21.46232		100.00000	21.30673			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	21.55388		100.00000	21.39761			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	21.14192		100.00000	20.98864			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	29.66068		100.00000	29.44564			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	39.93990		100.00000	39.65033			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.49886		100.00000	16.37924			0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	39.22626		100.00000	38.94187			0	0.00
ASN56U	On 29/06/2016	Spot Bond		100.00000	56.73365		100.00000	56.32232			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.62150			100.56121			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.39453			100.33709			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.66615			100.60505			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.21000	104.34248		9.24500	104.16867			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.48605			100.42916			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.61324			101.55415			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.66715			100.60387			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		101.03371			100.96874			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.72000		100.31424		9.76500	100.05136			100,000,000	1,700,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.80000		104.26165		6.83000	104.19719			1,207,200,000	768,600,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.68690		100.00000	63.22011			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.87000		100.00661		9.91500	99.71515			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.48008			102.41420			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.90500		104.78851		8.94500	104.63327			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84874		101.21169		10.87284	101.11150			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.78773		100.50349		10.79663	100.41436			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87606		100.52185		10.88062	100.43226			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.38495			100.29547			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92856		100.50965		10.93254	100.41961			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.79956		100.37089		11.84820	100.17162			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.39369			100.30219			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.39369			100.30219			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.39376			100.30227			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09874		100.34450		11.12284	100.24318			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03430		100.59437		11.05006	100.49794			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78773		100.50349		10.79663	100.41436			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.67345		11.06000	100.58321			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.15344		100.52164		10.19526	100.40962			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.16805			101.08579			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.36525			100.27977			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.36525			100.27977			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99590			99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.57174	103.48960		7.29233	103.73234			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.68000	99.36439		11.72000	99.20204			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	11.60500	97.69540		11.64500	97.52820			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	100.34158			100.26218			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.32461		9.28000	100.24961			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.36014			100.27585			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.51000	97.41062		11.54500	97.24970			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.34991			100.26799			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.35843			100.27454			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.35843			100.27454			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	100.34582			100.26485			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.36727			100.28183			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	100.36727			100.28183			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.34650			100.26537			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.35547			100.27284			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.36737			100.28193			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.28937			100.22209			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.29859			100.22857			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.84874	101.30823		13.87284	101.18385			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13459	100.82851		15.18069	100.64496			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.03380	100.67614		14.08308	100.51694			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.46842			100.35898			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.46842			100.35898			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.46842			100.35898			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.48521			100.37187			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.40938			100.31367			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.13595		100.00000	35.93067			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.28871		100.00000	19.14886			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.55490		100.00000	17.42762			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.83635		100.00000	10.75779			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.83635		100.00000	10.75779			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.10167		100.00000	13.00668			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.35237		100.00000	11.27007			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.85424			101.56960			2,200,000,000	1,100,000,000.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.11736			100.00816			3,620,000,000	1,810,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	99.96106			99.90272			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.39837		100.00000	9.33022			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.39837		100.00000	9.33022			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	97.33333		100.00000	96.56085			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	90.34653		100.00000	89.68059			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	87.32057		100.00000	86.69834			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.02000		183.13475		2.01000	183.00888			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.27000		159.22740		8.30000	158.60653			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.27000		159.60535		8.30000	158.98890			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.65500		97.80104		8.68500	97.51072			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	8.31000		99.23123		8.34500	99.08325			0	79,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.30467			102.24940			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.72819			101.66801			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.25119			102.19349			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.87571			101.81010			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.98917			101.91939			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.30651			102.22502			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.16432		100.00000	39.86994			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		101.55505			101.49228			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.58533			101.52131			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.59542			101.53099			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.71652			101.64709			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.87791			101.80183			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		39.28763		100.00000	38.99968			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		39.28763		100.00000	38.99968			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		100.60503			100.54011			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.61638			100.55024			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A4	On 15/03/2017	Spot Bond		8.40500	103.45401		8.44500	103.32272			53,542,000,000	14,377,303,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.65041			100.58059			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.71071			100.63438			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.44524		100.00000	22.28251			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.44524		100.00000	22.28251			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.47162			102.39425			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.25000	100.19091		11.29500	99.95118			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.80434			101.72407			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.14000	100.55653		11.18500	100.31278			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	103.31151			103.24863			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	74.99281		100.00000	74.56428			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.89823			100.83657			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	99.92860			99.86716			0	0.00
BID06	On 30/06/2019	Spot Bond		8.82000	100.42324		8.85500	100.23701			0	2,347,900,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.96512			99.91280			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.94407			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	98.84754			98.89992			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.97831			100.92316			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.12932			101.06552			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.96168			100.90627			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.00890			100.95077			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.09467			101.03159			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.45090			101.36717			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.04661			101.93002			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.83526			101.76371			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.88722			101.81359			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	100.59246			100.51725			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.64033			100.55908			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.69723			100.60955			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	98.10768			98.05034			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.47000			97.41335			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.94442			99.88884			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.96498			99.91244			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.85987			99.80733			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.75519			99.70273			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.73945			99.68734			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.80507			98.85779			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.45431			99.40150			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.26172			99.20898			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.31245			99.25956			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	99.05976			99.00654			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	99.00684			98.95363			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.96416			99.91039			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.71882			98.68706			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000	98.48022			98.42721			800,000,000	800,000,000.00
BTC054	On 14/01/2016	Spot Bond	0.00000	100.10994			100.05494			0	0.00

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		37.11350		100.00000	36.84442			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.30747			100.24140			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.31871			100.25021			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.53533			100.47255			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.20177			101.13637			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.40081		100.00000	18.26740			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.60500		108.10948		9.64500	107.97659			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.26343			106.18943			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.95500		103.90673		7.99500	103.80877			400,000,000	4,600,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.71000		100.41382		12.74500	100.22620			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.20502			99.11331			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.01000		101.10095		13.04500	100.90066			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.05500		102.05629		9.09500	101.91534			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.22289			98.13358			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.01000		98.18295		13.04500	97.97570			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.73484			101.67404			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.52604			94.43684			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.27229			101.20593			0	620,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.67000		93.53609		10.71500	93.29906			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.32249			101.25175			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.17500		113.51172		10.20500	113.24500			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.17500		109.27398		10.20500	109.00240			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.10000		110.05700		10.13000	109.77818			0	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		101.09700			101.00270			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.80500		103.62371		11.84500	103.49992			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.40723			100.31974			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.49754			103.41152			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81470		10.00000	110.72790			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.15044			102.58724			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.54805			100.46934			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		102.15932			102.07970			0.00	0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.78337		100.00000	10.68158			0.00	0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.81986		100.00000	18.68343			0.00	0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.24841		100.00000	19.06870			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.62051			103.49123			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.02880			100.95540			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.31548			100.24214			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.32735			100.25119			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.34140			100.26201			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.00527			101.89330			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.98484			101.87403			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.09276			101.97583			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
CLN170	On 20/12/2015	Spot Bond	0.00000		100.48120			100.41223			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.88578			100.82626			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.32213	10.11000	100.24150				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.14883			100.08487			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.81817	2.76000	124.68341				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		124.81283	3.14000	124.67437				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.01015	8.25000	102.94229				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83000		126.23774	2.84000	126.03136				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.08382	2.40000	123.95391				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.66981			100.57378			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.63000		101.87387	8.66000	101.76793				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.84665			99.78107			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.85659			99.79451			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.68000		101.92005	8.71000	101.81345				0	0.00
CLN222	On 20/10/2016	Spot Bond	8.68000		101.92005	8.71000	101.81345				0	0.00
CLN225	On 09/12/2016	Spot Bond	8.73000		100.72749	8.76000	100.61781				0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.49252			100.42193			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.54118			100.46361			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500	10.00000	110.72800				0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500	10.00000	110.72800				0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.26132			101.19852			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		101.09131			101.02457			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.57108		9.35000	103.49268			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.57108		9.35000	103.49268			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		101.08189			101.01912			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.78049			100.71647			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.16139			101.09894			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.16139			101.09894			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.16139			101.09894			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.70349			100.63874			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.44000		103.47516		9.47500	103.28944			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.27186			102.20819			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.91344			103.84500			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.72986			100.66606			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.72721			100.66379			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.78096			100.71593			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.10100			101.03752			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.22802			101.15279			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.92233			100.85795			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.55963			101.49632			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.43368			100.37062			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.68664			101.62200			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		101.31942			101.25415			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.59908			100.52465			0	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	100.42238			100.34735			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.29378			102.22589			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.81500		10.00000	110.72800			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.19475			100.12019			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.41781			100.34360			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.22320			100.14832			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.52478			100.44957			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.19480			100.12024			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.62147			100.54831			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.31230			100.23911			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	141.61601			141.61601			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.60181			101.53018			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	141.34795			141.34795			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	141.11532			141.11532			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	141.40145			141.40145			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	138.94600			138.94600			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	139.72293			139.72293			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.43984			101.36644			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.98500	94.37548		11.03000	94.08109			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.50500	95.89267		11.55000	95.59064			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.29859			100.22857			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.51836			100.44311			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.40747			101.33573			0	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	101.77338			101.70535			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.79776			101.72320			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.74780		8.80500	101.67635			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.45602			100.38974			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.75396			103.68393			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	100.48499			100.41454			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.51725			100.44215			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.50391			100.43170			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.69587			100.59612			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.44025			81.27084			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.54918			100.47048			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.29859			100.22857			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	101.72199			101.65247			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.59870			100.51186			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.30030			100.22989			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.69165			100.59251			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.57153			100.48959			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.44152			100.37825			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.50169			100.42883			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.70544			101.63660			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.37539			101.31021			0	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	100.29171			100.22329			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.61720			101.55414			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.99406			100.92938			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	101.65753			101.58884			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.76248			101.69487			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.41579			100.35530			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.16500	105.45314		10.21000	105.10875			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.46725			100.40028			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.79597			101.71491			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.30500	107.55236		12.35000	107.20590			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.86952			101.78510			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.33500	107.42730		12.38000	107.09203			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	110.44891		10.02000	110.35946			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.86952			101.78510			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.77628			101.70456			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.55055			100.47065			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.46014			100.39418			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.46977			100.40243			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.46991			100.40258			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.31127			100.23832			0	5,000,000.00
CLN376	On 20/03/2021	Spot Bond		9.67000	103.96257		9.71500	103.68798			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.36970			100.28415			0	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		100.50336			100.43026			0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.57000		103.15308		10.57000	103.06651			0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000		103.40291		11.00000	103.31269			0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000		99.84892			101.62434			0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000		100.52615			100.45069			0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000		99.82348			101.65835			0	0.00	
CLN384	On 20/09/2024	Spot Bond	12.09500		103.39201		12.14000	103.04821			0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000		100.56052			100.47919			0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000		100.46964			100.40230			0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000		101.90746			101.83300			0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000		100.50100			100.42919			0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000		100.25378			100.19016			0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000		100.43301			100.37095			0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000		100.43368			100.37062			0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000		90.04646			90.04646			0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000		100.45880			100.39212			0	0.00	
CLN395	On 02/03/2018	Spot Bond	0.00000		100.85041			100.78723			0	0.00	
CLN396	On 20/03/2020	Spot Bond	0.00000		100.49780			100.42550			0	4,000,000,000	2,000,000,000.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.63346			100.54160			0	0.00	
CLN398	On 14/11/2022	Spot Bond	0.00000		101.35563			101.28656			0	0.00	
CLN399	On 14/11/2022	Spot Bond	0.00000		101.34753			101.27888			0	0.00	
CLN400	On 20/06/2020	Spot Bond	0.00000		100.45880			100.39212			0	0.00	
CLN401	On 20/06/2020	Spot Bond	0.00000		100.51725			100.44215			0	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		100.28585			100.21938			0.00	0	0.00
CLN403	On 30/06/2017	Spot Bond			0.00000		100.27797			100.21273			0.00	0	0.00
CLN404	On 21/02/2018	Spot Bond			0.00000		101.15079			101.06731			0.00	0	0.00
CLN405	On 20/06/2016	Spot Bond			0.00000		100.40572			100.34668			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		100.46159			100.39451			0.00	0	0.00
CLN408	On 25/07/2016	Spot Bond			0.00000		100.30161			100.25097			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond			7.01000		42.11300		7.01000	42.08955			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond			0.00000		168.68622			167.35863			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			8.65500		148.12030		8.68500	147.90166			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond			8.27000		159.22740		8.30000	158.60653			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond			8.27000		159.60535		8.30000	158.98890			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond			0.00000		98.10458			98.04715			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond			0.00000		98.08838			98.03045			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond			0.00000		100.06386			99.99980			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond			0.00000		100.41538			100.35342			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond			0.00000		100.49815			100.42675			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond			0.00000		100.46646			100.39961			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond			0.00000		100.47275			100.40500			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond			0.00000		100.06848			100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond			0.00000		100.46439			100.39689			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond			0.00000		101.77338			101.70535			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		100.42306			100.36153			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.45857			100.39286			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.45574			100.39043			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.45852			100.39280			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.46439			100.39689			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.17286			101.09951			3,000,000,000	1,500,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000		99.95518			99.88797			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.81000		105.79412		8.84000	105.69938			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.73000		101.59671		8.77000	101.42444			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.31000		111.31222		10.35500	110.96563			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.26000		102.37348		7.29000	102.30178			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.88000		107.09974		9.92500	106.81827			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.94500		102.29464		9.99000	101.94926			0	0.00
COT01	On 03/04/2023	Spot Bond	10.31500		96.17550		10.36000	95.87044			0	0.00
COT02	On 03/04/2028	Spot Bond	11.00000		97.37018		11.03000	97.09001			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.00000		90.48025		11.03000	90.21255			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.00137			100.93619			40,000,000	20,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.48120			101.42220			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.62946		100.00000	10.55239			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.01802			100.95578			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.42425			100.36056			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.98754			100.92340			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.80110			102.74274			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.59115			101.53222			0	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		9.87666	100.00000	9.80505				0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.21834	100.00000	12.12975				0	0.00
CPV01	On 30/06/2029	Spot Bond	11.64500		97.00216	11.69000	96.68757				0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.15366	100.00000	17.02930				0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.30574	100.00000	9.23828				0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.85478	100.00000	17.72533				0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.47784		101.42181				0	171,700,000.00
DENG44	On 29/09/2017	Spot Bond	7.93000		99.82727	7.97000	99.68507				0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.02829		100.97014				0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.95151		100.89338				0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.77897		100.72068				0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		95.62016	100.00000	94.89392				0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.71711		100.65384				0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.08264		100.02056				0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.14384		103.08453				0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.45242		101.38934				0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.59759		100.51091				0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.80800		102.69947				0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.52003		100.44453				0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.33100		54.19371				0	0.00
DV2021	On 18/06/2021	Spot Bond	9.44000		98.77437	9.51500	98.36906				1,600,000,000	1,600,000,000.00
DV21	On 15/06/2016	Spot Bond	7.53000		107.67552	7.56000	107.58238				0	0.00
DV22	On 07/02/2020	Spot Bond	9.16000		105.12294	9.20500	104.87873				3,100,000	2,356,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.59500	105.89010	9.64000	105.56517	0.00	3,200,000	1,056,900,000.00			
DV24	On 18/02/2024	Spot Bond	9.57500	104.52691	9.62000	104.18528	0.00	0	0.00			
DV29	On 18/02/2029	Spot Bond	9.66000	107.31871	9.70000	106.92895	0.00	0	0.00			
DVC007	On 15/09/2015	Spot Bond	0.00000	100.51739		100.46102	0.00	0	0.00			
DVC008	On 20/11/2015	Spot Bond	0.00000	101.02392		100.96601	0.00	0	0.00			
DVC010	On 15/09/2015	Spot Bond	0.00000	100.59192		100.53551	0.00	0	0.00			
DVC011	On 11/06/2016	Spot Bond	0.00000	100.62619		100.56748	0.00	0	0.00			
DVC012	On 26/01/2016	Spot Bond	0.00000	100.31904		100.26233	0.00	0	0.00			
DVC013	On 25/06/2016	Spot Bond	0.00000	100.32228		100.26453	0.00	0	0.00			
DVF16	On 19/11/2016	Spot Bond	0.00000	101.14234		101.08568	0.00	0	0.00			
DVF17	On 18/03/2017	Spot Bond	0.00000	100.08611		100.02687	0.00	0	0.00			
DVF18	On 30/03/2018	Spot Bond	0.00000	99.77289		99.71192	0.00	0	0.00			
E170	On 01/08/2020	Spot Bond	8.27000	127.27567	8.31500	126.98333	0.00	0	2,000,000,000.00			
EDC01	On 04/04/2016	Spot Bond	0.00000	95.15584		95.00247	0.00	0	0.00			
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EL037	On 31/01/2037	Spot Bond	2.44000	100.03522	2.44000	99.92983	0.00	0	0.00			
EL28	On 02/05/2028	Spot Bond	2.18000	124.70239	2.18000	124.57403	0.00	0	6,496,600,000.00			
EL29	On 19/11/2029	Spot Bond	2.18000	112.23130	2.18000	112.11577	0.00	0	0.00			
EL30	On 29/07/2030	Spot Bond	2.10000	114.32010	2.10000	114.20284	0.00	0	0.00			
EL31	On 02/06/2031	Spot Bond	2.30000	103.16713	2.30000	103.05984	0.00	0	0.00			
EL36	On 31/01/2036	Spot Bond	2.42000	100.47467	2.42000	100.36899	0.00	0	0.00			
EMM01	On 28/07/2020	Spot Bond	9.72000	108.11924	9.76500	107.85446	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
EMM02	On 11/03/2021	Spot Bond	9.62000		108.30257		9.66500	108.02078			0	100,000,000.00
EMM03	On 04/05/2024	Spot Bond	10.05000		101.88271		10.08000	101.62863			0	99,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.29500		96.50488		10.33500	96.31185			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.43500		103.47801		10.47500	103.21064			415,312,500	4,383,412,200.00
EMM06	On 23/06/2025	Spot Bond	10.25000		100.92045		10.25000	100.72629			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.14970			101.08821			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.03171			98.96921			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.63571			100.57403			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.45662			101.39053			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.40097			101.33737			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.32701			101.26672			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.74132			102.68257			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.99039			100.92991			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.95380			100.87517			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.90609			100.83049			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		98.94553			98.87760			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.29000		98.39948		10.32500	98.23855			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.15371			97.08242			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.63447			98.55125			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		101.23116			101.16540			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		101.30718			101.23730			0	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		101.22582			101.16700			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.11279			101.05210			0	131,300,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.15816			101.09499			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.10371			101.04352			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.14153			101.07927			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.12478			101.06481			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.10955			101.05040			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.00804		6.40000	102.95433			0	0.00
ES18	On 20/04/2018	Spot Bond	8.13500		104.81687		8.17500	104.64894			26,200,895,600	23,606,586,800.00
ES23	On 25/01/2023	Spot Bond	8.83000		111.00112		8.87500	110.66811			6,705,844,200	52,993,778,300.00
ES26	On 02/04/2026	Spot Bond	9.10000		93.72055		9.13000	93.46120			11,007,522,400	10,304,487,100.00
ES33	On 15/09/2033	Spot Bond	9.79500		83.11602		9.84000	82.73007			12,010,724,600	31,473,565,700.00
ES42	On 25/04/2042	Spot Bond	9.87500		88.93883		9.92500	88.45384			7,000,781,200	86,681,812,400.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.08845			100.01983			0	120,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.21287			98.14382			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.05164			100.98737			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.92213			99.86343			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.36058			100.29649			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.14391			101.07929			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.03964			100.98099			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.80731			100.74838			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.83751			101.77886			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.22811			101.16868			0	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	100.61431			100.55486			0	0.00
FIFC20	On 07/12/2015	Spot Bond		0.00000	100.57468			100.51821			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.24380		100.00000	12.15503			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.91653		100.00000	11.83014			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.58979			100.52650			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.61728			99.54518			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.65778			100.58716			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.70305			100.62754			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.61000	97.31324		9.64500	97.13974			23,570,000	23,570,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.62450			100.56777			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.62443			100.56770			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.70023			101.63409			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.73780			102.66790			0	29,300,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.94822			100.87888			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.96376			100.89326			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.37000	99.49778		10.41500	99.22265			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.92819			100.84860			0	0.00
FRB16	On 08/07/2025	Spot Bond		0.00000	100.13044		100.00000	9.77091			0	80,000,000,000.00
FRB17	On 08/01/2027	Spot Bond		0.00000	100.13198		100.00000	9.90294			0	58,600,000,000
FRBC21	On 21/12/2018	Spot Bond		10.46000	105.06051		10.49500	104.87086			0	200,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.68835			101.61424			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.13000	136.42104		2.14000	136.20007			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	278.87229		2.14000	278.77907			200,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.28000		115.48852		2.28000	115.36835			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.31404		3.01000	155.14361			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.21000		194.00587		3.21000	193.78985			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.08000		105.44103		7.11000	105.37473			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60200		66.82545		7.60300	66.80838			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40400		42.48646		9.40300	42.47677			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.12873		9.64000	41.11902			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.11670			101.03161			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.55484			100.47532			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.48125			100.41229			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.52769			100.45207			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		100.51170			100.43740			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		100.48778			100.41693			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.62828			100.54587			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		100.50336			100.43026			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		100.53502			100.45736			0	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	100.65825			100.56281			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.63897			100.54632			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	22.02322		100.09221	21.86342			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.45714			100.39069			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.12738			109.12738			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.61678			100.52836			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.16556			101.16556			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.51626			100.44226			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	100.52195			100.44715			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.47723			100.40884			0	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	100.47831			100.40882			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.62519			100.53453			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.46996			100.40167			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	66.19226		13.22500	66.12208			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.44318			100.37874			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.44374			100.37923			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.66228			100.56739			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.46382			100.39642			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.51000	104.03202		3.51000	103.91333			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.48388			100.41359			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.48388			100.41359			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	103.26222			103.18946			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.29859			100.22857			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.50453			98.43553			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.45602			100.38974			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.44541			100.38066			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.77757			101.69735			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.52114			100.44548			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.34302			101.27784			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.75917			101.67979			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.90244			101.82555			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.59759			100.51091			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.47386			100.40501			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.61347			100.52554			0	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	100.44039			100.37636			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.47831			100.40882			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.47831			100.40882			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.56399			100.50356			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.23084			100.16764			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.24333			100.17672			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.20875			100.23140			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.81500		10.00000	110.72800			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.01594			100.03649			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.50503			100.43169			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.07326			100.01821			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.26789			100.21514			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.05489			99.99988			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.05505			99.99987			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.91669			101.87247			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.92485			101.70021			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.91669			101.87247			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	99.92517			101.69332			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.55842			101.48777			0	520,000,000.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.61228		8.75000	101.54060			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.43887			100.37340			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.99362		100.00000	9.92117			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.16145		100.00000	9.09503			0	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	95.33286			95.19953			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.48459		100.00000	11.40133			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.49502			100.42312			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.47648		100.00000	24.29707			600,000,000	300,000,000.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.48973			101.42083			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.69988		100.00000	9.62956			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	23.56171		100.00000	23.39088			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.48969			101.42079			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	23.53115		100.00000	23.36054			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.48604			101.41731			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.41122			101.34589			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.56652			101.49816			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	101.47102			101.40680			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.94000	130.06003		2.95000	129.84130			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	101.29991			101.23836			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	101.28275			101.22204			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	101.28275			101.22204			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.20940			101.14232			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.66991			100.60900			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.52753			100.46661			200,000,000	100,000,000.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.33309			100.25571			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.50336			100.43026			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.37254			100.30957			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.51513			100.44130			0	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		100.77155			100.70132			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.74182			101.67376			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000		126.08245		3.48000	125.86532			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.52418			100.44904			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.52927			100.45340			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.52000		125.71448		3.53000	125.49751			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50000		125.86152		3.51000	125.64448			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.65000		131.36575		2.65000	131.22510			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.72000		140.58841		2.72000	140.43734			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.95336			101.87680			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.45853			100.39281			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.52082			100.44617			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.60443			100.51779			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.58299			100.49942			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.49112			100.41978			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.49057			100.41931			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.54504			100.48665			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.77053	100.00000		12.67795			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		56.69066	100.00000		56.27965			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.76165	100.00000		27.56038			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		38.89332	100.00000		38.53017			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.46260	100.00000		11.37949			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.32660			102.33743			60,000,000,000	30,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.87706			100.81785			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		101.97986			101.91889			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.63306			99.57227			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.30410			98.24524			0	50,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.50277			98.44347			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.22928			101.16094			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.21800		102.72369		2.21800	102.61764			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		112.61391		2.54000	112.49436			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.66671			101.60877			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.30658		10.38000	102.22020			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.30658		10.38000	102.22020			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		100.46225			100.38784			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		109.93276		2.68000	109.81478			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.65000		209.49606		2.65000	209.27227			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		110.50073		2.65000	110.38242			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.68000		208.62870		2.68000	208.40532			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.98626			101.90487			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36500		114.65253		2.36500	114.53243			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		108.80738		2.74000	108.69008			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.70200			54.57900			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.25189			101.19496			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		106.87143		2.84500	106.75530			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.80000		205.20278		2.80000	204.98108			0	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		203.79564		2.85000	203.57464			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.29500		100.97780		2.29500	100.87261			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.88000		202.95701		2.88000	202.73644			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		101.99640		3.12000	101.88328			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.65607		3.05000	154.48586			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		94.59285		3.57000	94.48449			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.82026		3.04000	154.65000			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.17370			101.11781			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.75358		3.10000	153.58053			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.39000		189.64640		3.39000	189.43898			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		91.58413			91.58413			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		95.43850		3.50000	95.28624			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		95.89979		3.47000	95.74424			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		99.28503		3.28000	99.17362			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		156.97321		2.91000	156.80223			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.16000		195.33045		3.16000	195.11375			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27000		276.56367		2.26000	276.46823			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		278.67903		2.15000	278.58563			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		265.17445		2.87000	265.06839			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		132.68768		2.61000	132.46797			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.63776			101.57413			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		132.24973		2.14000	132.03553			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.85243			101.82557			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.13019			100.01461			0	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		101.52825			101.46155			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		109.58530		2.52000	109.46914			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.29873		104.97509	30.06935			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		33.78407		101.07593	33.53677			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		27.40191		100.44759	27.20245			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.27394		100.76967	32.03834			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		118.50750		2.17000	118.38551			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		116.03311		2.22500	115.91291			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.88828			98.88499			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25500		115.73571		2.25500	115.61552			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.10739			101.03524			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.23131		2.35000	348.10833			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.40232			101.33875			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.02756			100.96199			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	7.52000		103.12178		7.54500	103.03179			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.09500		103.54532		8.13500	103.39933			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.36000		107.72416		8.40500	107.53928			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.01000		101.38612		9.08500	101.04867			0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.32000		100.12395		9.38500	99.78911			0	0.00
FRX23	On 28/02/2023	Spot Bond	10.09500		90.54861		10.17000	90.11540			0	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			10.20000	104.22727		10.24000	103.89885			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			10.54000	95.89331		10.57000	95.62724			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond			10.87500	96.24977		10.95500	95.62480			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond			11.00000	92.63222		11.06000	92.14600			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond			10.33500	80.47569		10.38500	80.03894			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond			0.00000	100.41033			100.35153			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond			0.00000	100.41601			100.35639			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond			0.00000	100.43016			100.36851			0.00	820,000,000	410,000,000.00
FS1B1	On 20/03/2038	Spot Bond			0.00000	100.45284			100.38794			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond			0.00000	100.46985			100.40251			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond			0.00000	100.54341			100.46552			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond			0.00000	101.05973			101.00106			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond			0.00000	100.92415			100.86471			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond			0.00000	101.09934			101.03844			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond			0.00000	101.14333			101.07996			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond			0.00000	101.17998			101.11455			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond			0.00000	101.34111			101.26661			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond			100.00000	58.36492		100.00000	57.94178			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond			100.00000	9.79201		100.00000	9.72102			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond			100.00000	1.64283		100.00000	1.63092			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond			100.00000	0.27562		100.00000	0.27362			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

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	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.08275		100.00000	9.01690			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.52383		100.00000	1.51278			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25566		100.00000	0.25380			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.02905			99.97046			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.40500		102.50899		9.44500	102.36833			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.72118			101.66022			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.00399			100.94143			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.01718			100.95379			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.10281			101.03409			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.20804			101.13273			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.27370			101.19427			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.11795			101.06471			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.46706		100.00000	10.39118			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.61645		100.00000	21.45974			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.88532		100.00000	11.79916			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.65556		100.00000	9.56541			0	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	101.52794			101.46633			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.58798			101.52393			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.66248			101.59540			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.76594			101.69463			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	101.65811			101.60048			0	65,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.96149			99.90354			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.26154			101.20258			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.67472			100.61144			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.17256			101.10628			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.39701			100.33413			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	100.73167			100.66610			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.81925			101.74284			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.98974		100.00000	10.91007			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	99.87463			99.82019			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.59047			100.52719			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.46211			101.39862			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.47927			101.41503			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	101.18893			101.13569			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.34486			100.29041			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		101.79200			101.73035			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55858		93.13557		7.58803	93.03469			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		101.87242			101.80786			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55844		104.41639		8.58781	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		101.97582			101.90749			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00856		104.41639		9.03790	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		102.10218			102.02926			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		99.91865			99.85737			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.95466			99.88664			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.40257			101.33625			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.28500		104.85022		9.32500	104.71258			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.32648			101.25280			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.24596			101.17683			0	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	8.50000	109.42793	8.54500	109.16501	0.00	0	1,670,000,000.00			
HWAY23	On 07/12/2023	Spot Bond	2.04000	281.00871	2.03000	280.91757	0.00	0	2,200,000,000.00			
HWAY24	On 07/12/2024	Spot Bond	2.02000	287.79916	2.01000	287.72610	0.00	0	0.00			
HWAY34	On 31/07/2034	Spot Bond	9.79500	99.49104	9.84000	99.04222	0.00	300,000,000	2,100,000,000.00			
HWAY35	On 31/07/2035	Spot Bond	9.83500	99.07465	9.88000	98.62190	0.00	0	0.00			
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.81767	100.00000	33.57250	0.00	0	0.00			
HWF04U	On 09/10/2015	Spot Bond	100.00000	81.78095	100.00000	81.24292	0.00	0	0.00			
HWF05U	On 09/10/2016	Spot Bond	100.00000	37.29105	100.00000	37.02068	0.00	0	0.00			
HWF06U	On 20/11/2016	Spot Bond	100.00000	37.35355	100.00000	37.08274	0.00	0	0.00			
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.81500	10.00000	110.72800	0.00	0	0.00			
I2025	On 31/01/2025	Spot Bond	1.61500	122.27100	1.61500	122.15044	0.00	2,202,622,000	43,072,340,200.00			
I2038	On 31/01/2038	Spot Bond	1.92000	125.47712	1.92000	125.35028	0.00	23,362,760,800	26,967,098,500.00			
I2046	On 31/03/2046	Spot Bond	2.06000	122.30501	2.06000	122.18019	0.00	1,201,625,400	84,075,829,700.00			
I2050	On 31/12/2050	Spot Bond	2.03000	131.10076	2.03000	130.96740	0.00	1,282,362,800	52,604,870,100.00			
IBL21	On 15/03/2016	Spot Bond	8.23000	103.90207	8.26000	103.81404	0.00	0	0.00			
IBL22	On 15/03/2018	Spot Bond	8.15500	107.56495	8.19500	107.39761	0.00	0	0.00			
IBL28	On 18/08/2016	Spot Bond	8.05000	103.52666	8.08000	103.42768	0.00	0	0.00			
IBL33	On 03/11/2016	Spot Bond	0.00000	101.45240		101.38932	0.00	0	0.00			
IBL34	On 31/01/2017	Spot Bond	1.49000	133.66791	1.49000	133.53748	0.00	0	0.00			
IBL36	On 31/01/2022	Spot Bond	2.20000	135.85745	2.21000	135.63666	0.00	0	0.00			
IBL38	On 02/04/2017	Spot Bond	0.00000	100.79030		100.72978	0.00	0	0.00			
IBL39	On 02/04/2018	Spot Bond	8.27500	103.59326	8.31500	103.42771	0.00	0	100,000,000.00			
IBL42	On 15/06/2017	Spot Bond	0.00000	101.21056		101.14943	0.00	140,000,000	70,000,000.00			
IBL43	On 15/11/2015	Spot Bond	0.00000	101.22362		101.16514	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		110.81500		10.00000	110.72800			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.94000		97.73987		8.97500	97.56967			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.36000		92.34654		9.40500	92.12181			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.50449			100.44563			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.88500		98.34932		8.92500	98.18634			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.41000		102.81215		9.45500	102.55733			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.36858			101.30953			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.55050			100.48881			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.67500		102.83743		7.70500	102.74340			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.72000		102.04074		8.75500	101.87732			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.63578			101.56940			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.18258			101.12477			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.92500		104.38909		7.96500	104.26268			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.68000		105.30706		8.71500	105.12549			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.79500		106.74896		9.84000	106.40260			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.25778			100.19779			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.55840			101.50173			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.38963			101.33057			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.51449			101.45448			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.54515			101.48389			600,000,000	300,000,000.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.64000			100.57791			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.93000		130.13646		2.94000	129.91770			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.28764			100.22562			0	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		0.01031		100.00000	0.01024			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.89886			101.59004			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		99.83086			101.59370			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.42000		97.43423		9.46500	97.18194			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.01971			100.95879			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.92325			100.86018			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.10000		97.99319		10.13000	97.73955			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.24861		5.00000	102.20677			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.15352		5.00000	101.11259			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.31076		4.00000	101.27805			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.94588		4.00000	100.91312			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		57.70269		100.00000	57.28434			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		57.58685		100.00000	57.16935			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		57.58685		100.00000	57.16935			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.75418		9.20000	105.67624			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.33035			101.25924			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.82509		100.00000	7.76836			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.58610			101.50174			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.29073		100.00000	16.17133			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.83069		100.00000	22.66516			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.67400		100.00000	1.66442			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.79930		100.00000	8.73550			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.59709		100.00000	10.52026			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.98169		100.00000	9.90852			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		8.48038	100.00000	8.42421				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		38.99871	100.00000	38.71597				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		98.91599	100.00000	99.72678				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		90.79602	100.00000	90.12346				0.00	0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.15265	100.00000	11.04256				0.00	0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		88.73160	100.00000	86.89578				0.00	0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		88.82112	100.00000	86.98343				0.00	0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		88.81020	100.00000	86.97274				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		99.34156	100.00000	98.29218				0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		89.46078	100.00000	88.80779				0.00	0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		92.23300	100.00000	91.33754				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		91.02244	100.00000	90.34653				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.89491	6.40000	99.87741				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.77257	6.40000	99.75512				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.65054	6.40000	99.63313				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.40277	6.45000	99.38531				0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.28069	6.45000	99.26328				0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.89133	6.60000	98.87365				0.00	0	0.00
INA543	On 13/10/2015	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.84874		100.97723	10.87284	100.87728				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84874		100.45763	10.87284	100.35819				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	
ING132	On 22/12/2018	Spot Bond		0.00000	100.50267			100.43045			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.49348			100.42264			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.78086		6.50000	101.72751			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.49780			100.42550			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	91.40146			91.40146			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.56246			100.50123			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.94140			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.81500		10.00000	110.72800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.47814			100.40866			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.58951			104.52360			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	99.96298			99.90751			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.92100			98.86614			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.78611			98.73093			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
ING305	On 08/01/2016	Spot Bond		0.00000	100.33944			100.28286			0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	101.14897			101.08630			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.76610			101.68060			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.81500		10.00000	110.72800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	99.99991			99.94147			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	99.99990			99.94066			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.74000	102.25997		8.77000	102.14023			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.24901			100.18661			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.25488			100.19101			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
IPF09	On 01/07/2019	Spot Bond	0.00000		100.25882			100.19398			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		99.96184			99.90470			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		99.95988			99.89968			200,000,000	100,000,000.00
IPF12	On 15/04/2018	Spot Bond	0.00000		99.96111			99.90276			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.58201			101.52868			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.77000		99.60022		9.81500	99.32786			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.49513			100.43501			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.84500		104.65763		8.88500	104.50384			200,000,000	1,550,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.14782			100.08467			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.05927			99.99965			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.43632			100.37270			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.79159			101.72265			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.85709			100.78364			0	0.00
IV017	On 31/01/2022	Spot Bond	4.63000		127.90801		4.64000	127.73153			0	4,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.48059		3.60000	151.30715			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.26032			100.18903			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00012			99.93403			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		102.02954			101.95817			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.73618			100.66471			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.26180			98.18988			0	0.00
IV030	On 31/01/2025	Spot Bond	3.61500		110.41305		3.61500	110.28615			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61500		110.41305		3.61500	110.28615			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.80004			100.72493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		101.10321			101.02782			0	500,000,000.00
IV08	On 30/04/2018	Spot Bond	10.48000		110.44306	10.51500	110.26370				0	105,500,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.82618		103.74789				0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000		144.40545	3.70000	144.23896				0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		95.54974	100.00000	94.80519				0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		92.17172	100.00000	91.47870				0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.92991	6.40000	99.98247				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		98.73244	6.60000	98.71481				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		101.64981		101.59396				0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500	10.00000	110.72800				0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.68311		101.62615				200,000,000	100,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.14129		100.08096				0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.05543		100.99701				0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.16444		101.09726				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.88084			100.81809			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000			99.94156			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000			99.94116			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000			99.94035			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000			99.94399			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	99.86145			99.80138			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.58616			101.52324			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.50988			100.44575			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.20831			101.14706			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.92564			100.86790			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.91652			100.85936			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.21680			100.15151			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.63493			101.57533			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.47425			100.41460			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.27528			100.21124			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.28226			100.21661			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.28226			100.21661			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.28000	99.95762		9.31500	99.76741			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.74343		100.00000	12.65808			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.27849		100.00000	10.20315			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	99.92767			99.87301			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.44000	103.97793		9.48500	103.69565			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.61670			101.55253			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC042	On 14/08/2015	Spot Bond		0.00000	101.22884			101.16770			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.55202			100.49280			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	105.21507			105.15712			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.56927			101.51217			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.60235			102.54410			0	100,000,000.00
IVC047	On 27/10/2015	Spot Bond		6.95000	101.68758		6.98000	101.62175			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.52144			101.45245			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	101.17269			101.10641			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.88175			100.81567			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.55137			101.48398			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.28963			101.22859			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.40936			101.34252			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.82235			100.76078			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.37893			100.31160			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.53495			101.47412			0	0.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.21643			100.15122			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.69874			100.63711			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.26840			100.20113			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.90809			101.83048			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.62184			101.55633			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	99.81462			99.75356			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	58.22353		100.00000	57.80141			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.76264			100.70159			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.78542			100.72071			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond	0.00000	100.63141			100.56373			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.77022			100.70321			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	95.53806		100.00000	94.79167			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	103.17894			103.10434			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	101.81518			101.73632			0	0.00
KW01	On 31/10/2027	Spot Bond	8.65000	138.96131		8.68000	138.58531			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.38360			100.32326			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.60327			100.53952			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.83335			100.77310			800,000,000	400,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.43433			100.37239			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	101.98976			101.92383			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.36000	98.62849		10.40500	98.39449			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	103.68067		9.71000	103.59923			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	101.57125			101.50753			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.87500	100.91710		8.91500	100.77064			400,000,000	3,460,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.00500	98.85388		9.04500	98.68943			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.03000	100.37317		10.07500	100.11947			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.73599			100.66451			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.85476			100.76299			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.97000	101.94420		8.00000	101.86699			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.92998			100.83010			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	101.46230			101.37251			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.15796			101.09377			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.21031			101.14183			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.29751			101.22408			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.16423			101.10592			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.52878			100.47120			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	99.70691			99.65519			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.49344			99.44104			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	98.95186			98.89856			0	0.00
MAQ073	On 09/10/2015	Spot Bond	100.00000	80.57395		100.00000	80.04386			8,200,000,000	5,100,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.42126			102.36339			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.43915			102.38085			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.19113			100.14368			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.20388			100.15374			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	102.80763			102.72371			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	99.05629			99.00386			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000	98.49318			98.44061			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.29844			100.24045			0	300,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.95693			100.89693			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.36402			100.30600			0	2,436,920,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.80164			100.74396			300,000,000	150,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.04924			100.99063			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.01016			99.95622			1,000,000,000	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	101.26951			101.21179			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	101.29621			101.23609			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000		101.32547			101.26403			200,000,000	100,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.66322			100.60549			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94161			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		99.99991			99.94309			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		53.87543	100.00000		53.48483			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		26.75246	100.00000		22.68520			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.88906	100.00000		23.71397			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.98387	100.00000		23.80809			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.02180	100.00000		22.85489			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.08086	100.00000		23.90627			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.51442			101.45441			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.94000		102.44547	8.97500		102.26193			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.96000		101.96884	8.99500		101.78590			0	160,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.98845			101.92499			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.14521			100.08292			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.15143			100.08647			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.09000		102.87656	8.13000		102.76321			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.93000		101.40195	8.96500		101.22614			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.69500		101.70227	9.74000		101.40906			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.41315			100.35394			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.42734			100.36610			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.71000		102.47483	9.75500		102.23957			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.12000		102.96455	7.15000		102.89948			0	2,470,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	9.01500	100.62456		9.05500	100.48386			0	0.00
MIP4C	On 13/01/2016	Spot Bond	100.00000	66.66667		100.00000	0.00000			0	0.00
MIP4F	On 13/01/2016	Spot Bond	100.00000	70.50954		100.00000	0.00000			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.54447			100.48150			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.57000	105.33093		9.61500	105.05428			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.20609			100.13633			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	35.49859		100.00000	35.24123			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.71500	100.58914		8.75500	100.45060			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.07000	100.00000		7.10000	99.94168			600,000,000	360,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.70500	102.56496		8.74500	102.41912			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.39294		100.89771	7.33891			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.48773		100.61875	7.43314			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000	100.64168			100.58410			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000	100.68698			100.62537			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000	100.69603			100.63361			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000	100.79446			100.72324			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000	100.87632			100.79776			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000	11.21936		100.00000	11.13802			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.01160		100.00000	11.92451			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.89500		92.81455		9.94000	92.52301			0	1,100,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.52000		100.65040		9.56500	100.39859			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.75500		102.39813		7.78500	102.30429			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.39000		99.14709		9.43500	98.88856			0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.02000		104.50671		9.06500	104.23278			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.49500		104.40988		9.54000	104.06658			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.91690			101.85930			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.38000		100.04409		9.42500	99.76777			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.95620			100.89923			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.62000		99.69426		9.66500	99.40603			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.99984			101.94146			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.25000		99.05099		10.28000	98.79462			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.59977			101.54474			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.43000		99.13453		10.46000	98.86466			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.97452			100.91809			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.34000		100.73585		9.38500	100.48736			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.20826			100.14945			464,000,000	232,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.77000		100.44533		9.81500	100.14602			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.11242			100.05328			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.50000		100.26987		10.53000	99.99519			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.35820			100.29762			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.24069			101.18051			520,000,000	260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.26080			101.20013			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.29454			101.23222			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.33229			101.26918			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.38715			101.32028			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.85138			101.78555			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.86140			100.79986			400,000,000	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.87000		104.02195		6.90000	103.95829			4,300,000,000	6,480,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.87685			100.81867			1,300,000,000	470,000,000.00
NBK3A	On 09/09/2019	Spot Bond	9.01000		111.97630		9.04500	111.77050			0	3,423,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.82500		38.47466		10.85500	38.34551			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.90666			101.84084			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.80000		103.86410		7.83000	103.77890			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.40821			100.34696			0	300,000,000.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.41296			97.35752			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.85956			100.79677			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.62766			101.56444			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.61683			101.55266			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.90456			93.84724			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.30141			101.23537			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.44575			100.38187			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.42307			100.36243			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.68898			100.63077			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.40914			100.35050			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.39620			100.33853			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.39593			100.33829			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.48641			101.42618			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.45602			100.38974			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.99500		107.10268		10.02500	106.84170			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.45323			100.38735			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.03000		105.96801		10.06000	105.70289			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.45602			100.38974			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.41020			100.35052			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.46456			100.40371			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.46048			100.39356			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.46605			100.39833			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.85591			100.79232			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.07766			100.01938			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.15350			100.08766			0	0.00
NED11	On 17/09/2015	Spot Bond	7.47000		103.86702		7.50000	103.79834			200,000,000	100,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.85608			101.78370			0	900,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.82135			99.74804			0	400,000,000.00
NED15	On 08/04/2024	Spot Bond	10.14000		104.71640		10.17500	104.42918			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		98.64572			98.65358			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.06564			101.99419			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		99.92683			102.05906			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.33271			100.25478			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED20	On 01/07/2025	Spot Bond	11.26000		100.49842		11.30500	100.24138			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.12757			100.07275			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.96744		9.44500	117.87872			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		101.10559			101.02999			0	561,700,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		171.74079		2.16000	171.58757			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.47500		113.58076		2.47500	113.46077			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.59064		3.45000	187.39556			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.86500		109.80998		2.86500	109.68033			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		142.06825		3.19000	141.91028			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.75358		3.10000	153.58053			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.76000		106.74462		8.80500	106.48615			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.39000		105.50666		9.43500	105.24859			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.18294			101.12306			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.00206			100.94434			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.03742			100.97765			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.01623			100.95769			360,000,000	180,000,000.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.07839			101.01623			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.59000		106.70311		9.63500	106.38923			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.05862			100.99761			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.04449			100.98431			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.13902			101.07332			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.79000		105.52536		9.83500	105.26558			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.07274			101.01091			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.07981			101.01757			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.19969			101.13044			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.34066			101.26318			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.25472			101.18226			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.10099			101.03751			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.73000		111.53670		8.76500	111.35140			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.47000		116.84354		9.51500	116.50049			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		175.40310		2.05500	175.34073			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.40000		114.61967		10.43000	114.28986			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.86533			101.80487			500,000,000	500,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.60553			101.54971			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.47093			100.40680			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.80572			100.74401			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.98922			100.92612			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.11985			101.04687			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.38054			101.28894			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.27781		100.00000	18.14530			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		98.64498		100.00000	99.31232			0	0.00
OML01	On 27/10/2015	Spot Bond	6.96000		102.39042		6.99000	102.32406			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.04285			100.97398			0	0.00
OML03	On 27/11/2024	Spot Bond	9.91000		98.88151		9.95500	98.64904			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.74282			100.67303			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML05	On 19/03/2025	Spot Bond	10.10000	101.80383		10.14500	101.55847			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.67500	101.55553		10.72000	101.26053			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.25000	101.70447		11.28000	101.44160			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	39.21022		100.00000	38.92595			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.19000			100.17000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.81500		10.00000	110.72800			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	102.63267			102.57329			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.71041			100.64962			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	101.33746			101.27895			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000	101.21005			101.14844			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.38136			100.32114			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	99.70739			99.64351			0	3,300,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.72947			101.66667			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.67000	101.18690		9.71500	100.90757			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.50282			101.44459			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.54430			101.48441			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.56297			101.50233			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.60445			101.54214			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.78276			101.71330			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.82422			101.75309			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.67647			101.60843			0	0.00
R010P	On 21/12/2025	Spot Bond	8.07000	43.78208		8.10000	43.62208			0	0.00
R158	On 15/09/2015	Spot Bond	5.97000	105.64413		6.00000	105.58710			5,421,699,100	78,287,699,100.00
R158P	On 15/09/2015	Spot Bond	6.63000	98.85084		6.66000	98.79224			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.73000	111.89742	6.76000	111.80157	0.00	23,410,261,800	95,421,088,100.00			
R159P	On 15/09/2016	Spot Bond	6.56000	92.70269	6.59000	92.62212	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.25000	117.07654	8.28000	116.75557	0.00	84,981,182,600	46,843,071,800.00			
R187P	On 21/12/2026	Spot Bond	7.99000	40.80925	8.02000	40.64860	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.91000	38.09698	7.94000	37.93625	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.66000	288.54027	1.65000	288.45662	0.00	8,049,103,600	25,156,097,100.00			
R202	On 07/12/2033	Spot Bond	1.85000	234.32859	1.85000	234.09345	0.00	1,003,483,000	98,960,047,700.00			
R2023	On 28/02/2023	Spot Bond	8.09500	100.89174	8.14000	100.57714	0.00	59,076,558,600	17,567,337,500.00			
R203	On 15/09/2017	Spot Bond	7.15500	104.84264	7.19500	104.70191	0.00	39,096,722,400	79,622,788,500.00			
R2030	On 31/01/2030	Spot Bond	8.67500	98.07524	8.71500	97.69262	0.00	62,523,402,700	93,868,179,400.00			
R2032	On 31/03/2032	Spot Bond	8.77500	97.76344	8.81500	97.35966	0.00	89,845,653,000	95,643,654,200.00			
R2037	On 31/01/2037	Spot Bond	8.91000	99.92061	8.95500	99.43505	0.00	92,256,150,500	50,539,434,500.00			
R204	On 21/12/2018	Spot Bond	7.51000	101.93463	7.54500	101.76754	0.00	56,065,904,400	96,304,037,400.00			
R2044	On 31/01/2044	Spot Bond	8.96000	101.77945	9.01000	101.20471	0.00	79,549,292,400	37,380,082,900.00			
R2048	On 28/02/2048	Spot Bond	8.95000	101.08484	9.00000	100.49816	0.00	58,222,793,200	80,706,240,000.00			
R207	On 15/01/2020	Spot Bond	7.71000	98.23745	7.75500	98.00900	0.00	01,319,180,500	68,943,563,100.00			
R208	On 31/03/2021	Spot Bond	7.87000	96.82513	7.91500	96.56622	0.00	48,175,311,800	25,276,699,400.00			
R209	On 31/03/2036	Spot Bond	8.84500	77.30466	8.89000	76.90766	0.00	62,995,598,300	20,972,622,400.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.76324	1.70000	178.58602	0.00	361,256,800	37,769,178,400.00			
R211	On 31/01/2017	Spot Bond	0.79000	135.08351	0.79000	134.95950	0.00	71,968,400	73,620,667,400.00			
R212	On 31/01/2022	Spot Bond	1.63000	140.52565	1.64000	140.30343	0.00	46,240,620,800	27,155,978,600.00			
R213	On 28/02/2031	Spot Bond	8.71000	88.09840	8.75000	87.73505	0.00	35,199,593,100	49,422,997,600.00			
R214	On 28/02/2041	Spot Bond	8.88500	78.41877	8.93500	77.96203	0.00	09,380,912,800	22,511,945,800.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.63000	98.85084	6.66000	98.79224	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.55000	95.74958	6.58000	95.68033	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.56000	92.70269	6.59000	92.62212	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.57000	97.18362	6.60000	97.11993	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.55000	94.12220	6.58000	94.04659	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.61000	91.06125	6.64000	90.97446	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.13000	87.29248	7.17000	87.17676	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.18000	84.18841	7.22000	84.06026	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.51500	80.50240	7.55000	80.37378	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.49500	77.63853	7.53000	77.50153	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.47500	74.89099	7.51000	74.74633	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.46500	72.22369	7.50000	72.07207	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.67000	68.94887	7.71500	68.75876	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.65000	66.47196	7.69500	66.27440	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.79000	63.51250	7.83500	63.30943	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.76000	61.24522	7.80500	61.03630	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.73000	59.07595	7.77500	58.86180	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.70000	57.00000	7.74500	56.78118	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.66000	55.05498	7.70500	54.83189	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.62000	53.19686	7.66500	52.96995	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.19000	48.79302	8.22000	48.63536	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.15000	47.04391	8.18000	46.88526	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.11000	45.37496	8.14000	45.21554	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.07000	43.78208	8.10000	43.62208	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	8.03000		42.26140		8.06000	42.10099			0	0.00
R350C	On 21/12/2026	Spot Bond	7.99000		40.80925		8.02000	40.64860			0	0.00
R351C	On 21/06/2027	Spot Bond	7.95000		39.42220		7.98000	39.26144			0	0.00
R352C	On 21/12/2027	Spot Bond	7.91000		38.09698		7.94000	37.93625			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		101.33522			101.26966			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.03442			101.96342			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.95894			103.18453			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.79383			100.72156			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.80869	100.00000		31.57809			1,000,000,000	500,000,000.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.33073	100.00000		16.21103			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		30.10155	100.00000		29.88332			1,800,000,000	900,000,000.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		95.37685	100.00000		94.65430			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		41.45864	100.00000		41.15807			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.08008	100.00000		16.95625			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.85875	100.00000		20.69780			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.70592	100.00000		8.63292			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.85963	100.00000		15.73726			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.84919	100.00000		12.75004			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.88493	100.00000		9.80866			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.68339			100.61930			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.63341			100.57363			1,060,000,000	530,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.00201			100.93809			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.05297			100.98576			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.95154			100.89341			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	102.16678			102.10822			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.38796			100.32895			0	0.00
RDFC23	On 25/11/2015	Spot Bond		0.00000	100.89421			100.83734			0	0.00
RDFC24	On 25/05/2016	Spot Bond		0.00000	100.93172			100.87246			0	0.00
REB01	On 21/05/2018	Spot Bond		0.00000	101.16562			101.09976			0	0.00
REBC01	On 20/11/2015	Spot Bond		0.00000	100.97769			100.92137			0	0.00
RED101	On 13/06/2017	Spot Bond		0.00000	101.03256			100.94972			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.16161	100.00000		17.03719			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.03888	100.00000		11.95159			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.97435	100.00000		9.90203			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.21670	100.00000		9.14988			0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.17540			101.11650			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.02330			101.96074			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.48757			101.42138			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.77212			100.70921			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	102.10121			102.04276			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.96403			100.90132			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.76239			100.69710			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.20737			100.15016			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	99.86226			99.80259			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	87.44458			87.29288			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	85.35681			85.22386			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP007	On 30/04/2016	Spot Bond	0.00000		94.43443			94.23064			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		93.67893			93.46483			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.42579			100.33428			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		82.82344			82.71694			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.92382			96.75933			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.42785	12.35000	107.32121				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.85088	100.00000	15.73596				0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.63831			101.56618			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.10970	100.00000	6.06588				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.24835	100.00000	33.00730				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		61.26597	100.00000	60.82179				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.93674	100.00000	13.62919				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		44.86419	100.00000	44.53893				0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.47780			102.34126			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.55744			80.46157			0	0.00
RW21	On 21/04/2021	Spot Bond	9.24000		105.44353	9.28500	105.16350				0	859,000,000.00
RW23	On 10/12/2023	Spot Bond	9.61500		100.24473	9.66000	99.91323				0	0.00
RW28	On 10/12/2028	Spot Bond	9.97000		102.91549	10.01000	102.53730				0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.97853			96.95416			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.93000		105.11753	7.96000	105.01157				200,000,000	100,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.81500	10.00000	110.72800				0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.06066			100.99152			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.40500		101.62271	9.44500	101.46189				1,023,400,000	511,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBK15	On 23/01/2022	Spot Bond		0.00000	100.50514			102.46308			0.00	500,000,000	500,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.70252			101.63657			0.00	0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	103.04438			102.97670			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	101.25036			101.18214			0.00	641,000,000	320,500,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	101.83162			101.76452			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	101.08682			101.00723			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		0.00000	101.96970			101.89248			0.00	0	0.00
SBK22	On 28/05/2025	Spot Bond		0.00000	101.21941			101.13986			0.00	0	0.00
SBK23	On 28/05/2027	Spot Bond		11.69500	100.78843		11.74000	100.48732			0.00	0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond		9.01000	100.68034		9.04500	100.52472			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.46000	105.37168		7.49000	105.30223			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		8.05000	105.26419		8.08000	105.18985			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.22000	105.41547		7.25000	105.34801			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.55500	102.07701		8.59500	101.92946			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.36500	105.38901		7.39500	105.32034			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.09000	105.25691		8.12000	105.18224			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.57845			100.51638			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.21783			100.15222			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.04500	104.40009		8.08500	104.25282			0.00	800,000,000	400,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.90231			101.84603			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.44050			100.37721			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	101.58027			101.51425			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.63000	102.99100		9.67500	102.70838			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		10.15000	100.93590		10.18000	100.66093			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
SBS21	On 15/05/2026	Spot Bond	0.00000		101.35255			101.28386			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.19031			101.12873			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.06034			101.99733			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.84000		101.28267		8.87500	101.09851			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.72845		100.00000	26.54942			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.63500		106.83323		9.68000	106.48604			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.61382			101.29720			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.87000		100.13820		8.90500	99.95357			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.16000		88.35205		10.19000	88.10330			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.81988			99.75962			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.90000		100.01794		9.93000	99.73288			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.47750			100.41745			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.49047			100.42878			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.05000		103.45016		10.08000	103.18995			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.49153			101.43147			1,100,000,000	550,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.55535			101.49368			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.14000		99.37343		9.18500	99.13976			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.31000		96.83397		10.34000	96.58282			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.86000		96.10054		10.90000	95.74571			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.57000		96.80032		9.61500	96.52230			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.37000		103.95926		7.40000	103.86892			200,000,000	430,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27000		276.56367		2.26000	276.46823			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40000		133.84879		1.40000	133.71918			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.93900		100.00000	22.77269			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.05860			100.00000			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		35.07069		100.00000	34.81643			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	2.06000		132.52993		2.06000	132.39443			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.78086		6.50000	101.72751			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.58550			101.52050			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.71737			101.65233			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.65500		100.49628		8.69500	100.35540			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.35993			101.29250			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.20229			100.14539			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.41132			100.35147			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		37.44426		100.00000	37.17279			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.66086			100.59673			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.61629			100.55239			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		52.96843		100.00000	52.58441			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.15521		100.00000	40.85684			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.61107		100.00000	42.30214			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.49500		104.69721		9.53500	104.54061			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		99.83900			99.77016			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.09795			101.03080			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.29895			100.23450			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.31014			100.24325			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.77000		100.59934		9.81500	100.34674			0	0.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.27979			100.21414			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.98000		105.62951		8.01000	105.52961			0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.16000		102.32785		9.19500	102.16000			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.55500		102.07701		8.59500	101.92946			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.10072			101.03857			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.11109			101.05260			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.49319			101.43182			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.05895			100.99793			0	1,439,000,000
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.08753			101.02486			0	719,500,000.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.06627			100.99755			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.25500		101.63069		8.29500	101.52650			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.11389			100.05929			0	400,000,000
SSA05	On 16/04/2018	Spot Bond	0.00000		99.94172			99.88320			0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.46000		96.64738		9.50500	96.41030			0	640,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.94313			100.87585			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.38580			100.31725			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.67959			101.61429			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.44000		90.22245		9.48500	89.97324			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.44000	90.22245		9.48500	89.97324			0	0.00
SSN007	On 15/01/2020	Spot Bond		9.13000	93.14134		9.17500	92.91608			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.55292			100.48637			0	0.00
SSN009	On 15/09/2017	Spot Bond		8.03500	103.09291		8.07500	102.94783			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.36500	114.65253		2.36500	114.53243			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.82000	98.08356		8.85500	97.91360			0	0.00
SSN015	On 26/08/2018	Spot Bond		8.50000	101.10312		8.50000	101.03382			0	0.00
SSN017	On 21/12/2026	Spot Bond		10.29000	102.01056		10.32000	101.72588			0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.82170			100.76170			0	0.00
SSN021	On 28/02/2031	Spot Bond		10.58000	75.46484		10.62000	75.16161			0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	99.83816			101.73127			0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	99.93833			99.87673			0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.40307			100.33574			0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	99.93111			99.86230			0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.35088			100.27461			0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	101.04517			100.98005			0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.56648			100.50007			0	0.00
SSN034	On 02/06/2020	Spot Bond		0.00000	100.92049			100.85320			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	99.20118			99.14672			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	99.85985			99.80729			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.68200			98.73472			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.68153			98.73427			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	98.78589			98.83867			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SY1240	On 14/08/2015	Spot Bond		0.00000	99.43296			99.37980			0	0.00	
SY1241	On 18/08/2015	Spot Bond		0.00000	99.36572			99.31286			0	0.00	
SY1242	On 17/08/2015	Spot Bond		0.00000	99.37969			99.32652			0	0.00	
SY1243	On 17/08/2015	Spot Bond		0.00000	99.38145			99.32843			0	0.00	
SY1244	On 18/08/2015	Spot Bond		0.00000	99.36197			99.30880			0	0.00	
SY1246	On 21/08/2015	Spot Bond		0.00000	99.30880			99.25563			0	0.00	
SY1247	On 28/08/2015	Spot Bond		0.00000	99.18376			99.13053			0	0.00	
SY1248	On 08/09/2015	Spot Bond		0.00000	98.98324			98.92973			0	0.00	
SY1249	On 10/09/2015	Spot Bond		0.00000	98.95350			98.90029			0	0.00	
SY1250	On 16/09/2015	Spot Bond		0.00000	98.85523			98.80240			0	0.00	
SY1251	On 22/07/2015	Spot Bond		0.00000	99.56469			99.54460			0	0.00	
SZ18	On 30/09/2015	Spot Bond		6.43000	104.79161		6.46000	104.73006			0	0.00	
SZ25	On 30/09/2025	Spot Bond		8.90000	103.19530		8.93000	102.92229			0	0.00	
T12A10	On 21/02/2048	Spot Bond		0.00000	101.08038			101.01813			0	0.00	
T12A11	On 21/02/2048	Spot Bond		0.00000	101.15116			101.08613			0	0.00	
T12A12	On 21/02/2048	Spot Bond		9.36000	100.36955		9.40500	100.15805			0	0.00	
TF108U	On 22/02/2016	Spot Bond		100.00000	61.36699		100.00000	60.92207			0	0.00	
TFS110	On 18/04/2016	Spot Bond		0.00000	99.87560			99.82156			0	0.00	
TFS112	On 02/05/2016	Spot Bond		0.00000	101.34746			101.28895			0	0.00	
TFS117	On 02/09/2018	Spot Bond		0.00000	100.38649			100.32549			0	0.00	
TFS122	On 20/03/2017	Spot Bond		0.00000	100.39900			100.34182			0	0.00	
TFS123	On 20/03/2019	Spot Bond		0.00000	100.41889			100.35886			0.00	910,000,000	455,000,000.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.02100						0	0.00	
TFS131	On 20/11/2015	Spot Bond		100.00000	87.56980		100.00000	87.20186			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		102.83001			102.71833			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.44472			101.38648			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		101.43590			101.37726			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.14139			100.07978			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.14488			100.08173			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.46173			101.40490			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.63000		105.03533		7.66000	104.94020			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.71301			101.65038			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.75890			101.69457			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.80482		7.83000	103.73877			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.68777			101.62606			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.74514			101.68131			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.89423			103.82456			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.68777			101.62606			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.74514			101.68131			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.47940		7.16000	103.41909			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.85756			101.78958			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.84839			101.78075			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		102.06860			101.99279			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		102.03878			101.96409			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.93946			102.83106			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.83640			102.73187			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		99.85850			101.62385			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH11A2	On 18/07/2041	Spot Bond	0.00000		99.85239			101.69457			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.24189		8.73000	104.16811			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.61112			101.36854			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		99.85354			101.68131			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.98000		97.86896		9.01500	101.80011			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.44633			101.19285			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		99.86359			101.69499			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		99.84379			101.79400			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		99.84589			101.76970			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		99.85683			101.77473			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		99.82696			101.98838			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		99.82773			101.97954			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		99.84485			101.91647			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.77913			102.67676			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		99.76661			102.68558			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		99.78246			102.65803			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.06609			101.00466			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.10181			101.03832			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.31000		103.11037		9.35500	102.88214			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.08038			101.01813			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.13038			101.06524			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.22000		101.05135		9.26500	100.82682			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.09359			101.03185			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.15116			101.08613			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
TH12A9	On 21/02/2048	Spot Bond		9.33000	99.88909		9.37500	99.67087			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.19461			101.12575			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.19461			101.12575			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.21590			101.14716			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	101.21590			101.14716			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.30863			101.23317			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.30863			101.23317			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.33092			101.25558			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.32948			101.25423			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.76989			101.66757			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.76989			101.66757			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	101.98484			101.88280			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.78850			101.68686			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.75760			101.69721			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.69878		101.06155	7.08578			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	101.89482			101.83842			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.72312			101.66398			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	102.08570			102.02835			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.72312			101.66398			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.74610			101.68613			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.75760			101.69721			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.70933			101.65069			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.74610			101.68613			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.87252			101.80795			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.87252			101.80795			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.87252			101.80795			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		102.05638			101.98512			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		102.10234			102.02941			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		102.04489			101.97405			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.96382			102.85939			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		103.02123			102.91470			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.99827			102.89258			0	0.00
TL20	On 22/02/2020	Spot Bond	9.59000		89.32013		9.63500	89.10488			0	79,100,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
TN17	On 14/11/2017	Spot Bond	8.30500		103.45804		8.34500	103.30465			100,000,000	13,100,000,000.00
TN20	On 17/09/2020	Spot Bond	9.60000		106.94508		9.64500	106.67880			20,600,000	11,715,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.79703		100.00000	1.78386			0	0.00
TN23	On 06/11/2023	Spot Bond	9.84500		107.30336		9.89000	106.95909			0	9,570,000,000.00
TN25	On 19/08/2025	Spot Bond	10.01000		100.56448		10.04000	100.29932			0	17,062,644,000.00
TN27	On 14/11/2027	Spot Bond	10.05000		93.39756		10.08000	93.12558			0	9,820,000,000.00
TN30	On 09/10/2030	Spot Bond	10.47000		102.91801		10.51000	102.53055			0	12,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.81000		102.23887		10.86000	101.72390			0	8,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond	0.00000		100.66024			100.60024			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.92960			100.86796			0	174,106,900.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.22434			101.16226			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.25489			101.19125			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.25803			101.19422			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.40873			101.33715			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.72115			101.63344			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.25649			101.19276			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.81500		10.00000	110.72800			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.14217			100.08145			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.14500			100.08306			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.05182			99.99992			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.73694			99.68106			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.34862		10.00000	100.26806			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.33993		9.75000	100.26138			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.34136		100.00000	10.26156			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.55498			100.49456			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.58861			100.52456			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.20262		100.00000	8.14315			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.73884		100.00000	8.67548			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.60728			100.54119			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.06056		100.00000	8.99488			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.61101			100.54453			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.32868		100.00000	9.26104			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.71521			100.63743			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.59960		100.00000	12.50825			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.94419			100.84152			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.19227		100.00000	16.07487			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.64015		100.00000	13.54125			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.81715			99.76229			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.55703			99.50166			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.29022			99.23418			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		99.02562			98.96941			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		104.55524			104.43943			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		103.35721			103.24276			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.97193			97.91560			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.48077			97.42520			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.16969			97.11308			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.46786			96.41267			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.24078			96.18604			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.90378			95.84792			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.58930			95.53275			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.23059			95.17289			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.96140			94.90371			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.78604			97.73159			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.20399			94.14679			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP191	On 26/05/2016	Spot Bond	0.00000		93.87901			93.82126			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.53723			93.47883			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		70.37577	100.00000		69.97597			50,000,000,000	25,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.73028	100.00000		14.62349			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.99945			102.94356			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.38219			100.32653			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56905			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		101.58688			101.53339			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.55122			101.49773			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		99.94383			99.88771			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.49773			101.44424			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.44624			101.39267			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.16712			101.11055			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		101.00877			100.95473			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.87596			100.82233			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.73946			100.68535			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.84664			100.79260			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.88385			100.82764			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.36707			100.31463			0	0.00
TWC105	On 12/10/2015	Spot Bond	100.00000		80.04386	100.00000		100.00000			0	0.00
TWC106	On 14/10/2015	Spot Bond	100.00000		79.69432	100.00000		100.00000			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.76732			101.70775			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.81809			100.75823			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	100.00000		79.69432	100.00000	100.00000				0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.62346			101.56873			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.75294			100.69785			0	0.00
TWCM20	On 14/10/2015	Spot Bond	100.00000		79.69432	100.00000	100.00000				0	0.00
UG21	On 02/03/2021	Spot Bond	9.27000		110.01430	9.31500	109.73123				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		7.94788	100.00000	7.90025				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.18900	100.00000	8.08419				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.76442	100.00000	7.71789				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.09601	100.00000	7.99239				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.28958			103.23084			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.24792			101.18849			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		87.32057	100.00000	86.69834				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.14018			102.08073			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.35340			100.29364			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.39152			101.32845			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.39339			101.33024			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.28655			100.22494			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.29417			100.23093			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.37001			101.30794			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.73350			100.66966			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.46226	100.00000	7.41754				0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.84322	100.00000	7.74285				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.27881	100.00000	7.23520				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.75023	100.00000	7.65104				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00034	100.00000	0.00033				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.12000		105.98866	7.15000	105.90185				0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.33000		245.70504	1.33000	245.46854				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.65500		103.41763	7.69500	103.28429				0.00	768,227,500	5,568,227,500.00
WSP3	On 28/05/2019	Spot Bond	8.06500		104.16779	8.10000	103.98379				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.33500		103.72795	8.38000	103.47861				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.57000		103.06022	8.61500	102.78283				0.00	0	2,700,000,000.00
Z020	On 19/10/2015	Spot Bond	5.85000		98.45360	5.88000	98.39898				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.45500		73.45556	7.49000	73.30723				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		78.66379	100.00000	78.15846				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		43.85943	100.00000	43.61027				0.00	0	0.00
Total for j-Bonds :											0.00	9,640,398,800	6698098263300.00
Grand Total:											0.00	9,640,488,749	6698101483158.00