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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2015

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 20/07/2015	Any day expiry	12.33020	12.33020	12.39380	12.39380			8.84	0	2,491.00	
\$ / R	On 23/07/2015	Any day expiry	12.33220	12.33220	12.39380	12.39380			10.28	0	0.00	
\$ / R	On 23/07/2015	Any day expiry	12.50	Call	18.41050	0.01841	38.42790	0.03843	18.410	11.64	0	10,000.00
\$ / R	On 24/07/2015	Any day expiry	12.33430	12.33430	12.39590	12.39590			10.47	1,000	3,424.00	
\$ / R	On 29/07/2015	Any day expiry	12.34460	12.34460	12.40630	12.40630			10.34	0	750.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.00010	0.00000	0.03870	0.00004	0.000	16.05	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.02350	0.00002	0.08080	0.00008	0.024	16.22	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	12.26670	0.01227	26.92910	0.02693	12.267	12.24	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	2.69230	0.00269	7.49280	0.00749	2.692	13.66	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	628.09230	0.62809	571.19280	0.57119	628.092	13.66	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.25570	0.00026	0.21540	0.00022	0.256	46.87	0	300.00
\$ / R	On 12/08/2015	Any day expiry	12.37420	12.37420	12.43600	12.43600			10.96	0	750.00	
\$ / R	On 25/08/2015	Any day expiry	12.40170	12.40170	12.46360	12.46360			11.35	0	98.00	
\$ / R	On 26/08/2015	Any day expiry	12.40380	12.40380	12.46570	12.46570			11.39	0	0.00	
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	35.72800	0.03573	46.62940	0.04663	35.728	14.27	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	741.92800	0.74193	690.92940	0.69093	741.928	14.27	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry	12.40590	12.40590	12.46790	12.46790			11.41	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.33100	0.00033	0.40310	0.00040	0.331	14.39	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	1.45220	0.00145	1.53060	0.00153	1.452	13.30	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	50.90280	0.05090	65.87590	0.06588	50.903	13.64	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.03940	0.00004	0.02380	0.00002	0.039	23.46	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.41440	12.41440	12.47640	12.47640		11.34	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.43550	12.43550	12.49770	12.49770		11.58	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.44400	12.44400	12.50620	12.50620		11.55	0.00	18,676	548,688.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.54710	0.00055	0.67300	0.00067	0.547	14.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,844.60740	1.84461	1,906.94050	1.90694	1,844.607	14.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.68780	0.00169	1.88800	0.00189	1.688	13.00	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,445.78390	1.44578	1,508.18640	1.50819	1,445.784	12.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.78390	0.00178	1.98640	0.00199	1.784	12.92	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,276.87700	1.27688	1,339.28140	1.33928	1,276.877	12.24	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	3.13460	0.00313	3.33410	0.00333	3.135	12.12	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	3.67870	0.00368	3.70630	0.00371	3.679	12.04	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	4.48460	0.00448	4.45720	0.00446	4.485	11.94	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	10.02910	0.01003	9.91290	0.00991	10.029	11.52	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	11.63000	0.01163	11.47590	0.01148	11.630	11.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	858.47510	0.85848	920.44190	0.92044	858.475	11.31	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	14.47510	0.01448	14.24190	0.01424	14.475	11.31	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	15.55650	0.01556	15.29010	0.01529	15.557	11.27	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	24.56900	0.02457	23.96320	0.02396	24.569	11.01	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	506.47850	0.50648	563.38680	0.56339	506.478	11.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	62.47850	0.06248	57.18680	0.05719	62.479	11.00	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	476.13950	0.47614	532.07390	0.53207	476.139	11.05	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	446.80540	0.44681	501.67170	0.50167	446.805	11.10	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	88.52850	0.08853	80.62450	0.08062	88.529	11.12	0.00	6,000	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	432.52850	0.43253	486.82450	0.48682	432.528	11.12	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	411.61170	0.41161	465.00880	0.46501	411.612	11.16	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	365.19130	0.36519	416.29810	0.41630	365.191	11.24	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	346.34300	0.34634	396.38920	0.39639	346.343	11.28	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	232.31350	0.23231	273.91600	0.27392	232.313	11.54	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	251.50130	0.25150	227.76940	0.22777	251.501	11.66	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	207.73190	0.20773	244.39740	0.24440	207.732	11.73	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	203.94590	0.20395	240.19590	0.24020	203.946	11.77	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	189.44130	0.18944	0.00000	0.00000	189.441	11.91	0.00	3,000	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	172.69150	0.17269	205.26990	0.20527	172.692	12.09	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	166.39920	0.16640	198.18450	0.19818	166.399	12.16	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	151.63260	0.15163	181.48320	0.18148	151.633	12.34	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	130.66530	0.13067	157.56950	0.15757	130.665	12.62	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	119.07380	0.11907	144.23800	0.14424	119.074	12.80	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	98.95490	0.09895	120.89530	0.12090	98.955	13.16	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	638.37060	0.63837	595.22770	0.59523	638.371	13.51	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	82.37060	0.08237	101.42770	0.10143	82.371	13.51	0.00	6,000	7,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	73.92770	0.07393	91.35560	0.09136	73.928	13.73	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	72.66850	0.07267	89.78320	0.08978	72.669	13.77	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	69.03550	0.06904	85.23570	0.08524	69.036	13.89	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	63.43350	0.06343	78.19850	0.07820	63.434	14.09	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	859.73620	0.85974	810.38980	0.81039	859.736	14.50	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	51.17350		0.05117		63.50720	0.06351	51.174	14.62	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	42.27220		0.04227		52.74170	0.05274	42.272	15.10	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	17.20920		0.01721		22.31060	0.02231	17.209	17.33	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	11.36030		0.01136		15.04070	0.01504	11.360	18.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	9.36150		0.00936		12.51990	0.01252	9.361	18.87	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	7.97600		0.00798		10.75760	0.01076	7.976	19.32	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.47390	12.47390		12.53630	12.53630			11.79	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	2.04240		0.00204		2.30220	0.00230	2.042	13.55	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	4.78010		0.00478		5.42210	0.00542	4.780	12.24	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	11.05000		0.01105		11.05420	0.01105	11.050	11.74	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	77.70380		0.07770		92.21060	0.09221	77.704	14.63	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	30.22260		0.03022		36.76870	0.03677	30.223	17.26	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	3.83520		0.00384		5.48960	0.00549	3.835	26.96	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.47820	12.47820		12.54060	12.54060			12.01	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.53900	12.53900		12.60190	12.60190			12.47	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	5.84450		0.00584		5.84660	0.00585	5.845	13.56	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	12.49020		0.01249		12.32550	0.01233	12.490	12.57	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	102.59220		0.10259		115.60770	0.11561	102.592	15.75	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	12.44700		0.01245		14.84050	0.01484	12.447	26.83	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.60130	12.60130		12.66420	12.66420			12.76	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	10.32280		0.01032		10.27410	0.01027	10.323	13.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	20.31220		0.02031		19.96490	0.01996	20.312	12.67	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	118.24690		0.11825		130.57960	0.13058	118.247	16.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	17.05910		0.01706		18.17190	0.01817	17.059	26.42	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.63020	12.63020		12.69320	12.69320			12.90	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.63690	12.63690		12.69990	12.69990			12.92	0.00	6,030	142,441.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,704.45190		1.70445		1,767.23990	1.76724	1,704.452	13.20	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	17.55190		0.01755		17.33990	0.01734	17.552	13.20	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,656.11810		1.65612		1,718.85480	1.71885	1,656.118	13.09	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,464.44550		1.46445		1,526.88780	1.52689	1,464.445	12.63	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,276.18990		1.27619		1,338.13460	1.33813	1,276.190	12.17	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	60.60930		0.06061		57.63800	0.05764	60.609	12.02	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	61.88780		0.06189		58.86070	0.05886	61.888	12.01	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	82.23570		0.08224		78.31750	0.07832	82.236	11.91	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	90.70170		0.09070		86.41010	0.08641	90.702	11.87	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	109.72630		0.10973		104.59360	0.10459	109.726	11.79	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	131.79150		0.13179		125.66200	0.12566	131.791	11.72	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	700.94640		0.70095		752.94430	0.75294	700.946	11.90	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	668.74260		0.66874		719.69020	0.71969	668.743	12.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	662.43540		0.66244		713.16700	0.71317	662.435	12.01	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	193.05560		0.19306		180.35620	0.18036	193.056	12.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	637.65760		0.63766		687.51650	0.68752	637.658	12.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	369.40830		0.36941		347.75580	0.34776	369.408	12.75	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	441.78050		0.44178		482.88100	0.48288	441.781	12.77	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	437.28990		0.43729		478.14330	0.47814	437.290	12.79	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	428.42920		0.42843		468.79450	0.46879	428.429	12.83	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	321.60710		0.32161		352.72620	0.35273	321.607	13.64	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	293.20910		0.29321		321.90540	0.32191	293.209	13.92	0.00	0	1,197.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	267.65170		0.26765	294.06200	0.29406		267.652	14.21	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	244.66600		0.24467	268.92430	0.26892		244.666	14.50	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	227.95680		0.22796	250.59770	0.25060		227.957	14.73	0.00	0	157.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	205.58350		0.20558	225.91000	0.22591		205.583	15.08	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	198.74880		0.19875	218.39240	0.21839		198.749	15.20	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	189.02810		0.18903	207.68250	0.20768		189.028	15.37	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	165.91700		0.16592	182.16870	0.18217		165.917	15.84	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	97.80380		0.09780	106.82680	0.10683		97.804	17.86	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	72.43360		0.07243	78.60890	0.07861		72.434	19.17	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	67.14390		0.06714	72.71670	0.07272		67.144	19.53	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	66.00750		0.06601	71.45170	0.07145		66.008	19.62	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	56.14740		0.05615	58.66490	0.05866		56.147	22.99	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.65920		12.65920	12.72210	12.72210			12.90	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	14.97890		0.01498	14.43280	0.01443		14.979	13.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	27.62380		0.02762	26.93370	0.02693		27.624	12.72	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	127.79250		0.12779	139.33810	0.13934		127.793	17.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	19.67150		0.01967	22.83550	0.02284		19.672	25.84	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.71030		12.71030	12.77330	12.77330			13.05	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.74150		12.74150	12.80460	12.80460			13.20	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	111.42730		0.11143	107.53480	0.10753		111.427	11.97	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	409.31100		0.40931	442.63100	0.44263		409.311	13.79	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	368.43280		0.36843	398.69680	0.39870		368.433	14.17	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	150.54190		0.15054	161.88100	0.16188		150.542	17.79	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.77720		12.77720	12.84040	12.84040			13.25	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	84.49250		0.08449	81.12160	0.08112		84.493	12.12	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	114.84040		0.11484	117.75080	0.11775		114.840	20.15	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.80620		12.80620	12.86950	12.86950			13.38	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	124.16440		0.12416	119.54380	0.11954		124.164	12.09	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	159.69450		0.15969	170.37130	0.17037		159.695	18.50	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.83960		12.83960	12.90300	12.90300			13.53	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.84630		12.84630	12.90970	12.90970			13.52	0.00	500	14,763.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	44.68950		0.04469	43.68670	0.04369		44.689	13.08	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	85.74190		0.08574	84.25400	0.08425		85.742	12.13	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	130.03680		0.13004	125.30620	0.12531		130.037	12.11	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	136.33000		0.13633	131.41670	0.13142		136.330	12.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	154.20910		0.15421	148.78740	0.14879		154.209	12.11	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	163.76650		0.16377	158.07730	0.15808		163.766	12.10	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	206.33400		0.20633	199.45150	0.19945		206.334	12.09	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	288.94830		0.28895	309.24700	0.30925		288.948	16.26	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	237.48780		0.23749	253.81970	0.25382		237.488	17.16	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	206.22950		0.20623	219.89780	0.21990		206.230	17.81	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	140.91020		0.14091	143.49350	0.14349		140.910	21.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	138.99780		0.13900	139.91150	0.13991		138.998	24.27	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	14.82380		0.01482	15.31050	0.01531		14.824	25.10	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.87980		12.87980	12.94330	12.94330			13.62	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	133.91530		0.13392	129.35220	0.12935		133.915	12.10	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	170.63060		0.17063	180.89120	0.18089		170.631	19.22	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.94240		12.94240	13.00610	13.00610			13.77	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	141.87990		0.14188		136.86150	0.13686	141.880	12.13	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	183.74060		0.18374		190.79150	0.19079	183.741	20.18	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.01300		13.01300		13.07650	13.07650		14.02	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	151.41480		0.15141		143.20430	0.14320	151.415	12.22	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	218.79650		0.21880		221.33200	0.22133	218.797	21.86	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.03580		13.03580		13.09920	13.09920		14.15	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	264.77760		0.26478		253.51910	0.25352	264.778	12.45	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	249.90010		0.24990		261.02600	0.26103	249.900	19.48	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.04260		13.04260		13.10600	13.10600		14.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.05170		13.05170		13.11510	13.11510		14.17	0.00	0	5,970.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	253.53030		0.25353		242.21970	0.24222	253.530	12.45	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	310.88070		0.31088		325.32830	0.32533	310.881	18.38	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.08590		13.08590		13.14920	13.14920		12.27	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	160.34320		0.16034		151.18150	0.15118	160.343	12.31	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	230.54770		0.23055		256.87270	0.25687	230.548	22.65	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.15080		13.15080		13.21390	13.21390		14.49	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	165.59230		0.16559		159.39310	0.15939	165.592	12.31	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	285.69390		0.28569		293.43960	0.29344	285.694	24.84	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.21350		13.21350		13.27700	13.27700		14.65	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	176.38960		0.17639		170.06400	0.17006	176.390	12.45	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	256.23570		0.25624		273.80090	0.27380	256.236	24.58	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			13.26360		13.26360		13.32750	13.32750		14.78	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.28240		13.28240		13.34640	13.34640		14.90	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	185.69490		0.18569		179.52730	0.17953	185.695	12.54	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	243.75740		0.24376		252.95360	0.25295	243.757	24.56	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.34090		13.34090		13.40530	13.40530		15.02	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	192.90440		0.19290		187.09540	0.18710	192.904	12.61	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	224.47050		0.22447		230.30130	0.23030	224.470	24.37	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.40980		13.40980		13.47470	13.47470		15.11	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	199.77260		0.19977		195.26140	0.19526	199.773	12.66	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	200.59870		0.20060		215.83330	0.21583	200.599	24.06	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.44320		13.44320		13.50840	13.50840		15.20	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.45360		13.45360		13.51890	13.51890		15.21	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	198.85210		0.19885		193.34250	0.19334	198.852	12.56	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	183.44700		0.18345		193.37560	0.19338	183.447	23.78	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.44400		12.44400		12.50620	12.50620		11.55	0.00	20	852.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.63690		12.63690		12.69990	12.69990		12.92	0.00	10	60.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.84630		12.84630		12.90970	12.90970		13.52	0.00	7	108.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.05170		13.05170		13.11510	13.11510		14.17	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.44980		19.44980		19.48870	19.48870		10.04	0.00	1,144	28,130.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	17.76940		0.01777		20.77810	0.02078	17.769	11.63	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	21.00410		0.02100		24.43580	0.02444	21.004	10.93	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	31.46040		0.03146		35.99120	0.03599	31.460	9.44	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	63.53340		0.06353		74.13630	0.07414	63.533	11.78	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.73900		19.73900		19.77750	19.77750		11.07	0.00	0	4,208.00

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	48.19290		0.04819		49.61470	0.04961	48.193	11.16	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	357.22610		0.35723		381.77130	0.38177	357.226	11.98	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	259.81170		0.25981		279.62760	0.27963	259.812	12.67	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.05510		20.05510		20.09230	20.09230		11.76	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.36600		20.36600		20.40250	20.40250		12.22	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10042		0.10042		0.10086	0.10086		11.83	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10213		0.10213		0.10257	0.10257		12.32	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10407		0.10407		0.10452	0.10452		12.76	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.51520		13.51520		13.64590	13.64590		10.59	0.00	2,442	37,189.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	4.60610		0.00461		3.33550	0.00334	4.606	11.85	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	19.07500		0.01908		14.80790	0.01481	19.075	10.76	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	36.80500		0.03680		28.08550	0.02809	36.805	10.40	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	39.70500		0.03970		29.87970	0.02988	39.705	10.40	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	53.12060		0.05312		39.48640	0.03949	53.121	10.43	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	41.46920		0.04147		61.25170	0.06125	41.469	12.95	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	27.89970		0.02790		41.48230	0.04148	27.900	13.66	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	16.54630		0.01655		25.01930	0.02502	16.546	14.57	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.53260		13.53260		13.66350	13.66350		10.78	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	24.90200		0.02490		35.89430	0.03589	24.902	14.46	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,342.30200		1.34230		1,222.39430	1.22239	1,342.302	14.46	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.62270		13.62270		13.75450	13.75450		11.24	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	64.46300		0.06446		85.08040	0.08508	64.463	14.67	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,361.76300		1.36176		1,250.58040	1.25058	1,361.763	14.67	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.74480		13.74480		13.87750	13.87750		11.86	0.00	2	35,312.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	126.60160		0.12660		111.50630	0.11151	126.602	11.10	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	508.62940		0.50863		444.29000	0.44429	508.629	12.19	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	43.63130		0.04363		52.66400	0.05266	43.631	18.34	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			13.86690		13.86690		14.00000	14.00000		12.11	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	226.41400		0.22641		265.38630	0.26539	226.414	14.28	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	215.30060		0.21530		252.45810	0.25246	215.301	14.44	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.00170		14.00170		14.13550	14.13550		12.55	0.00	0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.26180		14.26180		14.39610	14.39610		13.06	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	671.24940		0.67125		613.63510	0.61364	671.249	12.97	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	324.58170		0.32458		359.49220	0.35949	324.582	16.37	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.52680		14.52680		14.66160	14.66160		13.78	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			461.21400		461.21400		461.56500	461.56500			0.00	0	26.00
AL37	On 05/11/2015	Index Future			468.48600		468.48600		468.85300	468.85300			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			547.17300		547.17300		547.29900	547.29900			0.00	0	1.00
AL7T	On 05/11/2015	Index Future			555.80100		555.80100		555.94000	555.94000			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.46200		499.46200		499.37300	499.37300			0.00	0	507.00
ALBI	On 05/11/2015	Index Future			507.33700		507.33700		507.25800	507.25800			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		515.90200	515.90200		515.81900	515.81900			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.15770	9.15770		9.24990	9.24990		10.38	30	2,793.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.25740	9.25740		9.35060	9.35060		11.77	50	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.36880	9.36880		9.46270	9.46270		12.17	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future		9.48150	9.48150		9.57490	9.57490		12.36	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		9.58530	9.58530		9.66800	9.66800		10.73	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future		9.72860	9.72860		9.81160	9.81160		11.36	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future		132.61200	132.61200		147.78320	147.78320			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future		87.66670	87.66670		81.77160	81.77160			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future		12.98660	12.98660		13.12260	13.12260		11.09	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future		13.23270	13.23270		13.37170	13.37170		12.44	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future		1.99530	1.99530		2.00480	2.00480		11.24	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future		2.01310	2.01310		2.02280	2.02280		11.93	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.81550	1.81550		1.83350	1.83350		12.55	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future		1.84870	1.84870		1.86690	1.86690		12.20	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		125.52214	125.52214		125.49992	125.49992			0	0.00
EL28	On 05/11/2015	Bond Future		125.93274	125.93274		125.91256	125.91256			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		9.60676	85.12949		9.62292	85.01111			0	6,396.00
ES33	On 05/11/2015	Bond Future		9.69535	82.67140		9.71179	82.55285			0	0.00
ES33	On 04/02/2016	Bond Future		9.77695	84.06794		9.79395	83.94716			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	495.59600		495.59600		495.60200	495.60200			2	470.00
GOVI	On 05/11/2015	GOVI	503.41100		503.41100		503.42700	503.42700			0	28.00
GOVI	On 04/02/2016	GOVI	511.90900		511.90900		511.92400	511.92400			0	0.00
I2025	On 06/08/2015	Bond Future	122.03835		122.03835		122.01849	122.01849			0	38.00
I2025	On 05/11/2015	Bond Future	123.94232		123.94232		123.92458	123.92458			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	125.30292		125.30292		125.28136	125.28136			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.25781		127.25781		127.23844	127.23844			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	123.10579		123.10579		123.08421	123.08421			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.62040		123.62040		123.60114	123.60114			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	132.91835		132.91835		132.25397	132.25397			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.99204		134.99204		134.31984	134.31984			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	229.15800		229.15800		229.00100	229.00100			9	1,068.00
IGOV	On 05/11/2015	Index Future	232.77100		232.77100		232.61700	232.61700			0	17.00
IGOV	On 04/02/2016	Index Future	236.70100		236.70100		236.54300	236.54300			0	0.00
ILBI	On 06/08/2015	Index Future	621.73500		621.73500		621.33200	621.33200			0	159.00
ILBI	On 05/11/2015	Index Future	631.82000		631.82000		631.41300	631.41300			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000		93.70000		6.30000	93.70000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.45000		93.55000		6.45000	93.55000			500	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.47000		93.53000		6.47000	93.53000			500	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.71000		93.29000		6.71000	93.29000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.15000		92.85000		7.15000	92.85000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.30000		92.70000		7.30000	92.70000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12090		0.12090		0.12090	0.12090			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12050		0.12050		0.12050	0.12050			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12050		0.12050		0.12050	0.12050			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06010		0.06010		0.06020	0.06020			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05570		0.05570		0.05590	0.05590			0	86,700.00

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 14/03/2016		Foreign Exchange Future	0.05370	0.05370		0.05400	0.05400			0	0.00
NZ\$ / R	On 22/07/2015		Any day expiry	8.05850	8.05850		8.09440	8.09440		14.07	0	8,000.00
NZ\$ / R	On 22/07/2015	8.39	Put	333.66340	0.33366		301.89610	0.30190	333.663	18.49	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.10210	8.10210		8.13750	8.13750		8.77	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.17520	8.17520		8.21090	8.21090		10.32	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.26150	8.26150		8.29560	8.29560		11.27	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08610	1.08610		1.09110	1.09110			0	700.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.08770	1.08770		1.09270	1.09270			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.08990	1.08990		1.09500	1.09500			0	0.00
R186	On 06/08/2015		Bond Future	8.06035	119.40176		8.06109	119.39567		9.46	1,371	34,791.00
R186	On 06/08/2015	7.65	Call	111.22000	0.11122		121.42000	0.12142	111.220	9.15	0	75.00
R186	On 06/08/2015	7.75	Call	217.62000	0.21762		232.36000	0.23236	217.620	9.20	2,000	0.00
R186	On 06/08/2015	7.85	Call	390.57000	0.39057		409.58000	0.40958	390.570	9.25	0	20.00
R186	On 06/08/2015	8.05	Call	1,001.52000	1.00152		1,024.29000	1.02429	1,001.520	9.36	0	75.00
R186	On 06/08/2015	8.35	Call	2,619.84000	2.61984		2,632.51000	2.63251	2,619.840	9.52	0	20.00
R186	On 06/08/2015	8.45	Put	151.25000	0.15125		165.03000	0.16503	151.250	9.59	0	4,229.00
R186	On 06/08/2015	8.46	Put	142.35000	0.14235		155.65000	0.15565	142.350	9.59	0	75.00
R186	On 06/08/2015	8.50	Put	111.17000	0.11117		122.64000	0.12264	111.170	9.62	0	5,229.00
R186	On 06/08/2015	8.55	Put	80.52000	0.08052		89.87000	0.08987	80.520	9.65	0	7,229.00
R186	On 06/08/2015	8.68	Put	32.60000	0.03260		37.65000	0.03765	32.600	9.73	0	20.00
R186	On 06/08/2015	8.90	Put	5.74000	0.00574		7.11000	0.00711	5.740	9.87	0	5,350.00
R186	On 05/11/2015		Bond Future	8.11975	121.26458		8.12023	121.26071		9.35	460	520.00
R186	On 05/11/2015	7.73	Call	1,181.39000	1.18139		1,189.83000	1.18983	1,181.390	9.09	0	169.00
R186	On 05/11/2015	7.75	Call	1,233.50000	1.23350		0.00000	0.00000	1,233.500	9.10	1,200	1,200.00
R186	On 05/11/2015	7.86	Call	1,547.07000	1.54707		1,556.05000	1.55605	1,547.070	9.15	0	674.00
R186	On 05/11/2015	8.22	Put	2,100.25000	2.10025		2,113.01000	2.11301	2,100.250	9.33	0	1,090.00
R186	On 05/11/2015	8.25	Put	1,996.55000	1.99655		2,009.19000	2.00919	1,996.550	9.35	0	8,690.00
R186	On 05/11/2015	8.35	Call	3,511.79000	3.51179		3,520.08000	3.52008	3,511.790	9.39	0	843.00
R186	On 05/11/2015	8.35	Put	1,676.06000	1.67606		1,688.22000	1.68822	1,676.060	9.39	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,396.23000	1.39623		1,407.76000	1.40776	1,396.230	9.44	0	6,248.00
R186	On 05/11/2015	8.85	Put	623.66000	0.62366		631.82000	0.63182	623.660	9.62	0	843.00
R186	On 05/11/2015	9.00	Put	447.75000	0.44775		454.58000	0.45458	447.750	9.69	0	2,600.00
R186	On 04/02/2016		Bond Future	8.16605	118.01440		8.16658	118.01022		9.15	0	5,512.00
R186	On 05/05/2016		Bond Future	8.20414	120.09100		8.20477	120.08612		9.15	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	291.61563	291.61563		291.56835	291.56835			0	929.00
R197	On 05/11/2015		Bond Future	296.16515	296.16515		296.12297	296.12297			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	235.51752	235.51752		235.31107	235.31107			0	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		239.19191	239.19191		238.98690	238.98690			0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future		7.94282	102.38833		7.92346	102.49608		7.23	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.15000	0.00015	0.17000	0.00017	0.150	7.62	0	911.00
R2023	On 05/11/2015	Bond Future		8.01401	100.06332		7.99340	100.17473		7.45	0	0.00
R2023	On 04/02/2016	Bond Future		8.07232	101.75319		8.05077	101.86625		7.15	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future		7.05586	105.63768		7.03131	105.68541		2.36	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	1.19000	0.00119	1.16000	0.00116	1.190	2.45	0	5,000.00
R203	On 05/11/2015	Bond Future		7.15245	103.12094		7.12316	103.17146		2.07	0	19.00
R203	On 04/02/2016	Bond Future		7.20969	104.86278		7.17563	104.91387		1.53	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future		8.50073	96.13173		8.50655	96.08521			0	7,281.00
R2030	On 05/11/2015	Bond Future		8.56115	97.63154		8.56691	97.58619			0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future		8.58571	100.05917		8.59149	100.00958			0	1,579.00
R2032	On 05/11/2015	Bond Future		8.64681	97.46613		8.65255	97.41759			0	0.00
R2032	On 04/02/2016	Bond Future		8.69773	99.11276		8.70367	99.06318			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.71981	98.15433		8.73061	98.05210			0	42,638.00
R2037	On 05/11/2015	Bond Future		8.77717	99.68566		8.78807	99.58374			0	0.00
R2037	On 04/02/2016	Bond Future		8.82645	97.11160		8.83769	97.00772			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.37854	102.94091		7.35416	103.01314		3.60	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.12000	0.00012	0.12000	0.00012	0.120	3.83	0	699.00
R204	On 05/11/2015	Bond Future		7.46708	104.54690		7.43976	104.62229		3.43	0	28.00
R204	On 04/02/2016	Bond Future		7.52730	102.27579		7.49742	102.35214		2.98	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		8.75896	100.18626		8.76972	100.07431			0	13,321.00
R2044	On 05/11/2015	Bond Future		8.81305	101.74927		8.82390	101.63765			0	0.00
R2044	On 04/02/2016	Bond Future		8.85955	99.08478		8.87073	98.97096			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		8.75370	103.87484		8.76442	103.76005			0	44,993.00
R2048	On 05/11/2015	Bond Future		8.80885	101.06689		8.81968	100.95226			0	0.00
R2048	On 04/02/2016	Bond Future		8.85700	102.77381		8.86816	102.65693			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.58075	99.31924		7.56143	99.39024		4.76	50	46,035.00

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	248.09000	0.24809	283.48000	0.28348	248.090	4.68	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.65922	100.86874	7.63801	100.94281		4.56	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	645.05000	0.64505	677.78000	0.67778	645.050	4.47	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	744.93000	0.74493	780.64000	0.78064	744.930	4.49	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.71750	98.93018	7.69480	99.00525		4.19	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	598.24000	0.59824	624.89000	0.62489	598.240	4.06	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	886.98000	0.88698	921.22000	0.92122	886.980	4.12	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.76550	100.67094	7.74121	100.74677		4.19	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,193.46000	1.19346	1,229.57000	1.22957	1,193.460	4.14	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			7.71944	98.09652	7.70010	98.18129		5.86	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.09000	0.00009	0.11000	0.00011	0.090	6.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.79258	96.22814	7.77172	96.31609		5.87	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	314.45000	0.31445	302.71000	0.30271	314.450	6.02	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.84709	97.85366	7.82508	97.94282		5.49	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			8.64897	79.37212	8.66474	79.24837		14.46	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	1,308.87000	1.30887	1,264.20000	1.26420	1,308.870	14.25	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.28000	0.00028	0.46000	0.00046	0.280	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.70331	77.46331	8.71930	77.33923		15.05	0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,171.77000	1.17177	1,216.78000	1.21678	1,171.770	15.15	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	991.40000	0.99140	1,031.65000	1.03165	991.400	15.21	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.74860	78.77196	8.76505	78.64555		14.99	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			179.91782	179.91782	179.88819	179.88819			0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			180.59368	180.59368	180.56696	180.56696			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			134.34960	134.34960	134.33083	134.33083			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.44562	136.44562	136.42918	136.42918			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			140.30638	140.30638	140.28380	140.28380			0.00	0	1,045.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 05/11/2015	Bond Future	142.49541		142.49541		142.47513	142.47513			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.52502		90.12657		8.52574	90.12100		12.36	0	17,330.00
R213	On 05/11/2015	Bond Future	8.58546		87.98987		8.58598	87.98590		12.83	0	0.00
R213	On 04/02/2016	Bond Future	8.63757		89.47583		8.63812	89.47169		12.71	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	8.68330		80.62967		8.69400	80.54051		15.21	0	21,939.00
R214	On 05/11/2015	Bond Future	8.73677		78.59781		8.74756	78.50885		15.80	0	487.00
R214	On 04/02/2016	Bond Future	8.78313		79.92528		8.79425	79.83448		15.78	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	21,781.68000		21,781.68000		21,919.91000	21,919.91000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.62740		4.62740		4.63870	4.63870		12.12	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.59150		4.59150		4.60380	4.60380		12.35	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58700		1.58700		1.55940	1.55940			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.53970		1.53970		1.51460	1.51460			0	0.00

Total for Derivatives : 0.00 51,003 3242600.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.42453			100.40520			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.59176			100.57028			1,200,000,000	400,000,000.00
AA05	On 22/03/2019	Spot Bond	9.02000		103.81666		8.99500	103.86892			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.14775			100.12484			0	0.00
AA07	On 15/04/2021	Spot Bond	9.17000		103.91696		9.15000	103.98007			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.94500		10.00000	109.91700			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.31545			101.29342			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.11812			100.09479			0	0.00
AB013	On 21/11/2018	Spot Bond	9.41000		98.24969		9.38500	98.29401			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.99665		100.00000	10.97000			0	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		101.82405		10.84000	101.79484			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.24376		100.00000	10.22348			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.19775			102.17592			0	0.00
AB09	On 03/05/2017	Spot Bond	8.63000		104.88138		8.60500	104.89867			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		277.80812		2.25000	277.71239			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.04804			101.02854			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.94685			100.92567			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.76183			100.73961			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.78065			100.75788			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.39800			98.37829			0	500,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.09493			100.07373			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.78401			99.76220			0	2,200,000,000.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.44642			101.42567			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.48388			101.46259			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		177.67868		1.99000	177.61869			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.90843		2.17000	177.84751			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.24277		1.82000	190.17939			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.02625		82.29926		8.00125	82.32997			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.02625		82.29926		8.00125	82.32997			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.38000			100.36000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.65722			100.63470			400,000,000	100,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.66000			99.64000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000		98.76000			98.75000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.25000			98.23000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.85000			96.82000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.20000			97.17000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.31776			100.29784			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.18520			100.16300			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.84000			95.81000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		95.14000			95.10000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.85000			94.81000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.59000			94.54000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.45331			100.43333			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.76000		105.67357		6.73000	105.65902			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.13185			100.02456			400,000,000	100,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.86000			92.80000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.64000			92.58000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000		112.04187		2.55000	112.00228			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		165.57251		2.44000	165.51460			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46000		215.77256		2.46500	215.54720			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.37000			91.29000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53500		93.51224		9.51500	93.58865			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		103.74000			103.63000			0	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		62.79000			63.39000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.55339			101.53254			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.25000			99.13000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.42000			108.76500			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		106.81879		9.63000	106.79134			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.93000			102.80000			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	9.45000		108.11095		9.45000	108.08368			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.87500		92.72987		8.85500	92.79074			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		96.78000			101.36000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		107.97000			112.63000			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	9.54500		107.42626		9.54500	107.39889			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.01000			92.95000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.90360			100.88134			400,000,000	100,000,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.79924			99.77699			400,000,000	100,000,000.00
ABS10	On 17/03/2018	Spot Bond	8.18000		107.37285		8.15500	107.40966			300,000,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.35000		103.00122		9.33000	103.06286			0	710,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.14000		102.17099		9.12000	102.22301			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABS13		On 14/05/2022	Spot Bond		9.58000	102.25503	9.56000	102.32789			0.00	0	0.00
ABS6		On 01/06/2020	Spot Bond		9.05000	97.84054	9.03000	97.89269			0.00	0	4,410,000,000.00
ABS7		On 11/09/2026	Spot Bond		9.64500	97.46681	9.64500	97.44186			0.00	0	1,460,000,000.00
ABS9		On 17/03/2016	Spot Bond		7.46500	104.41119	7.44500	104.40319			0.00	0	200,000,000.00
ABSI2		On 07/12/2023	Spot Bond		2.06000	281.47851	2.06000	281.38295			0.00	0	0.00
ABSI3		On 31/01/2017	Spot Bond		1.30000	132.80530	1.30000	132.76290			0.00	0	0.00
ABSI4		On 31/01/2022	Spot Bond		2.05000	135.69882	2.05000	135.65271			0.00	0	0.00
ACIF1U		On 08/07/2025	Spot Bond		100.00000	0.01042	100.00000	0.01040			0.00	0	0.00
ACL028		On 15/09/2015	Spot Bond		10.92000	105.02188	10.89000	104.99574			0.00	0	0.00
ACL029		On 20/08/2015	Spot Bond		0.00000	101.75182		101.72422			0.00	0	0.00
ACL02U		On 20/03/2018	Spot Bond		100.00000	9.28320	100.00000	9.26071			0.00	0	0.00
ACL033		On 20/08/2015	Spot Bond		0.00000	101.79461		101.76633			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond		0.00000	102.40146		102.36334			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond		100.00000	55.33218	100.00000	55.19814			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond		0.00000	101.70901		101.68210			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond		0.00000	75.28366		75.07922			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond		100.00000	55.33218	100.00000	55.19814			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond		0.00000	98.80754		98.78766			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	100.71973		100.69511			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond		0.00000	100.78692		100.76005			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond		0.00000	100.68974		100.66613			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond		0.00000	100.71000		100.68571			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond		0.00000	100.71892		100.69432			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	99.80731			99.78328			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	99.80731			99.78328			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	99.80622			99.78205			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	99.80622			99.78205			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	99.80841			99.78451			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	97.18240			97.16374			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.07500		10.00000	111.04600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.57671			100.55358			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.69788			100.67399			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.71788			100.69331			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.72593			100.70109			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.70974			100.68545			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.67355			100.65048			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.35000	103.19145		9.33000	103.23826			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	91.45484			91.43478			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	191.60277			191.66796			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	191.67179			191.73644			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.68965			100.66604			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.61434			101.59151			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.11826			101.09594			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
ACL138	On 20/09/2021	Spot Bond		0.00000	101.61380			101.59099			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.48949			100.46670			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.16820			100.14504			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.07500		10.00000	111.04600			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.91583			100.89163			0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	101.59690			101.57585			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.69210			100.66840			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	101.51221			101.49028			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.67773			100.65452			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.64931			100.62706			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.41895		10.23000	103.39091			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.63459			100.61283			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	115.46202			115.35693			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.48500	101.85052		9.46000	101.90553			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.67522			100.65210			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	119.69213		1.75000	119.65251			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.65138			100.62933			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.67137			100.64864			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.63137			100.60998			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.72750			100.70323			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.95669			101.93558			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.62416			100.60302			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.47581			101.45439			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.66738			100.64478			0	0.00

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	100.66096			100.63831			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.69524			100.67143			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.70576			100.68160			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.71170			100.69187			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.89779			100.87779			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.70828			100.68404			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.70828			100.68404			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.73525			100.71036			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.65538			100.63319			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.74818			100.72261			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.19640			102.17386			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.73525			100.71036			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	98.58120			98.56170			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.72207			100.69737			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.70334			100.67952			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	138.64066			138.71060			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	139.64366			139.71394			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.61535			100.59450			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.60973			100.58908			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.23750			101.21819			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.62496			100.60380			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.75366			99.73069			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.65138			100.62933			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL215	On 20/09/2018	Spot Bond	0.00000		100.61615			100.59528			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.61535			100.59450			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.68238			100.65901			0.00	0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.64157			101.61888			0.00	0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		99.88509			99.86214			0.00	0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		99.88700			99.86443			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.02291			100.99897			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.80538			99.78313			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.81169			99.79011			0.00	0	500,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.34455			101.32068			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		38.36357	100.00000		38.27063			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.90323	100.00000		13.86955			0.00	0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.51278	100.00000		1.50912			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.25922			101.23852			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.38498						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.46874						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.03835			100.01929			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.04239			100.02132			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.04778			100.02402			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.04035			100.02017			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.96500		100.70517	7.94000		100.70129			0.00	0	500,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.05144			100.02571			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.05952			100.02975			0.00	0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.63477	100.00000		39.50029			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		10.19807		100.00000	10.16347			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.05500		101.53900		9.03000	101.59027			0	4,390,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.54500		114.14728		9.54500	114.11820			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.48500		106.01424		7.46500	106.00555			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27500		101.18691		9.25500	101.28104			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.05481		100.00000	14.02370			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.91000		102.13468		9.91000	102.10784			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.66668		2.69000	169.60617			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.96961			100.94810			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.56276			100.54016			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.60482			100.58059			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		100.63671			100.61762			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.55315			101.52436			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.63154			100.61169			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		100.64931			100.62705			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.91109			100.88237			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.34544			101.32848			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		94.28000			94.28000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	101.09045			101.07354			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	114.08562			114.06684			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71000	234.59533		2.71500	234.35687			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	113.90733			113.88800			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	99.32130			99.29692			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	112.73985			112.29092			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	113.97106			113.83086			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	101.59379			101.57119			800,000,000	200,000,000.00
ASN037	On 07/12/2033	Spot Bond	2.72500	208.00465		2.73000	207.78708			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	100.58005			100.56040			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	100.57648			100.55512			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.18638			100.16405			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.12894			100.02212			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	99.99976			99.97853			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	99.87243			99.85068			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	99.83266			99.81115			400,000,000	100,000,000.00
ASN062	On 14/05/2018	Spot Bond	0.00000	98.49690			98.49544			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.01749			100.01764			0	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		101.01982			100.99868			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.76040			100.73949			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.80031			100.77842			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		100.73842			100.72028			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		94.73410			93.45167			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.38725			100.36685			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.96324		100.00000	37.87922			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.93598		100.00000	21.88285			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		22.02955		100.00000	21.97618			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.60850		100.00000	21.55616			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		30.31528		100.00000	30.24183			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.82134		100.00000	40.72245			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.86298		100.00000	16.82213			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		40.09195		100.00000	39.99483			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		57.98572		100.00000	57.84524			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.05149		100.00000	1.04729			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.80294			100.78252			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.56721			100.54799			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.85266			100.83122			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.05500		105.00015		9.03000	105.04378			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.57825			100.63518			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		99.95252			101.76607			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.85683			100.83559			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.22820			101.20660			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.55000		101.24772		9.53000	101.30460			500,000,000	1,500,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.75000		104.44432		6.72000	104.43145			0	6,127,313,300.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		81.23620		100.00000	81.05727			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.70000		101.04960		9.68000	101.11913			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.67878			102.65629			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.78000		105.26169		8.75500	105.28682			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85197		101.47778		10.84862	101.44947			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.76431		100.77015		10.76733	100.74050			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.84561		100.79375		10.85272	100.76288			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.65689			100.62596			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91609		100.77999		10.92103	100.74915			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69756		100.87388		11.68857	100.86099			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.67168			100.64008			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.67168			100.64008			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.67175			100.64015			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10197		100.61435		11.09862	100.58562			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03426		100.86473		11.03276	100.83523			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.76431		100.77015		10.76733	100.74050			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.94463		11.06000	100.91447			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13608		100.78208		10.12806	100.75984			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.41779			101.38936			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.62254			100.59389			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.62254			100.59389			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	6.89161		104.40863		7.27431	103.97781			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.55500		99.85784		11.53000	99.86970			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	11.48000		98.20448		11.45500	98.22149			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		100.58319			100.55563			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.54995		9.28000	100.52489			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.61385			100.58560			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.35500		97.99421		11.33000	98.01605			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.59646			100.56901			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.61096			100.58284			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.61096			100.58284			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		100.58951			100.56237			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.62709			100.59750			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		100.62709			100.59750			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.59066			100.56347			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.60679			100.57815			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.62719			100.59760			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.49450			100.47100			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.50922			100.48577			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85197	101.64750		13.84862	101.61103			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.10061	101.24228		15.09139	101.21307			0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.98536	101.06217		13.97519	101.03318			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.79814			100.76139			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.79814			100.76139			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.79814			100.76139			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.82673			100.78867			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.69763			100.66552			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.75887		100.00000	36.68913			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.71440		100.00000	19.66664			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.94232		100.00000	17.89885			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.07551		100.00000	11.04867			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.07551		100.00000	11.04867			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.39081		100.00000	13.35837			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.60291		100.00000	11.57480			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.01779			99.99993			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.29938			100.27821			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.13410			100.11493			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.60579		100.00000	9.58251			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.60579		100.00000	9.58251			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	92.40506		100.00000	92.17172			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP96U	On 04/09/2015	Spot Bond	100.00000		89.24205		100.00000	89.02439			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		184.05349		1.96000	183.99155			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06500		163.60776		8.06500	163.57232			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06500		163.95452		8.06500	163.91900			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45000		99.54190		8.45000	99.51940			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	8.15500		99.78996		8.13000	99.82672			0	500,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.59294			100.57553			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.01900			99.99993			400,000,000	100,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.49692			100.47871			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.02072			99.99990			1,000,000,000	500,000,000.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.02203			99.99987			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.02541			99.99950			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		51.32433		100.00000	51.20000			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		101.73948			101.71892			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.77351			101.75254			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.78485			101.76374			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.92096			101.89818			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		102.10239			102.07738			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.16432		100.00000	40.06595			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.16432		100.00000	40.06595			0	0.00
BG42A1	On 15/03/2017	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
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.80053			100.77852			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.81556			100.79314			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28000		103.85266		8.25500	103.86791			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.86061			100.83697			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.94052			100.91469			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.94059	100.00000		22.88502			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.94059	100.00000		22.88502			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.70111			102.67621			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.10000		100.95996	11.08000		100.99733			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		102.04589			102.01899			400,000,000	100,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.99000		101.33889	10.97000		101.37773			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.50014			103.47918			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		76.30848	100.00000		76.16002			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.08185			101.06150			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.11652			100.09480			0	900,000,000.00
BID06	On 30/06/2019	Spot Bond	8.66500		101.14533	8.64000		101.20429			0	2,600,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.16532			100.14692			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.69038			98.70785			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.14207			101.12398			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.31910			101.29811			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.12825			101.10972			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.18368			101.16423			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.28439			101.26327			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.70290			101.67484			0	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		102.39530			102.35661			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		99.88746			99.86446			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		99.88419			99.86052			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		100.81877			100.79358			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.88487			100.85764			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		100.96214			100.93225			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.27971			98.26059			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.63992			97.62104			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.91257			99.89508			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.89578			99.87841			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		98.64692			98.66449			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.61273			99.59513			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.41992			99.40234			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.47111			99.45348			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.21943			99.20169			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		99.16646			99.14872			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.81412			98.80353			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		98.63927			98.62160			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.27531			100.25690			0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		98.39328			98.37563			0	0.00
BTC056	On 19/10/2015	Spot Bond	0.00000		98.42776			98.41010			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC057	On 19/01/2016	Spot Bond	0.00000		100.13114			100.11241			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.93256		100.00000	37.84067			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.50858			100.48560			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.52713			100.50333			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.72414			100.70312			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.39628			101.37478			0	1,500,000,000.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.80690		100.00000	18.76135			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.48000		108.51128		9.45500	108.51477			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.68645			103.66338			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.83000		104.20111		7.80500	104.19864			2,000,000,000	500,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.55500		101.09926		12.53000	101.12771			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.47823			99.44685			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.85500		101.83612		12.83000	101.86872			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.93000		102.48489		8.90500	102.50214			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.49270			98.46140			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.85500		98.95396		12.83000	98.99488			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.91198			101.89224			400,000,000	100,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.80033			94.76664			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.46489			101.44349			400,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.50000		94.37041		10.48000	94.41466			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.53302			101.50974			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000		114.98720		9.97000	114.95663			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000		110.61271		10.00000	110.58321			0	1,002,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.89500		111.63371		9.89500	111.60441			0	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		101.37999			101.34839			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.68000		103.99536		11.65500	103.97947			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.67277			100.64261			1,000,000,000	500,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.75488			103.72681			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07540		10.00000	111.04640			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.38258			100.35713			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.78611			100.75919			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		99.94920			99.92370			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		11.09459		100.00000	11.05957			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.23520		100.00000	19.18861			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.79781		100.00000	19.73601			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.95802			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.24812			101.22374			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.53886			100.51333			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.55925			100.53277			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.58301			100.55545			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		102.34000			102.30287			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.31609			102.27935			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN134	On 20/08/2015	Spot Bond	0.00000		102.44242			102.40363			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.68977			100.66616			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.06587			101.04542			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.56441	10.11000		100.53746			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.34525			100.32251			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.22279	2.76000		125.17780			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		125.22854	3.14000		125.18233			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.21402	8.25000		103.19135			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000		127.20721	2.75000		127.16172			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.47386	2.40000		124.43050			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.95982			100.92715			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.55500		102.17221	8.53500		102.17194			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.04303			100.02151			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.04006			100.02006			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.60500		102.22025	8.58500		102.21998			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.60500		102.22025	8.58500		102.21998			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.65500		101.03525	8.63500		101.03749			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.70598			100.68182			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.77563			100.74914			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500	10.00000		111.04600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500	10.00000		111.04600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.45009			101.42929			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	101.29005			101.26804			0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.80665		9.35000	103.78046			0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.80665		9.35000	103.78046			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	101.27248			101.25073			0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.97508			100.95286			0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.35092			101.32929			0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.35092			101.32929			0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.35092			101.32929			0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.90035			100.87786			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.28500	104.18509		9.26000	104.23652			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.44651			100.42562			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	104.11669			104.09409			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.92179			100.90043			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.91791			100.89669			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.97733			100.95511			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.28996			101.26903			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.45242			101.42754			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.11658			101.09462			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.74840			101.72740			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.62336			100.60225			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.88228			101.86082			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.51381			101.49226			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN290		On 26/06/2017	Spot Bond	0.00000	100.82517			100.79942			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.65043			100.62445			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.49827			102.47515			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.07500		10.00000	111.04600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.42193			100.39596			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.64343			100.61771			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.45130			100.42523			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.75216			100.72645			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.42198			100.39601			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.84393			100.81854			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.53253			100.50802			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	143.82302			144.89652			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.81711			101.79295			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	143.78958			144.73336			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	143.27482			144.36575			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	143.71475			144.72800			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	141.05494			142.13838			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	141.98719			142.99995			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.66068			101.63610			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.81500	95.42762		10.79500	95.49564			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.33500	96.97007		11.31500	97.03752			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.50922			100.48577			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.74482			100.71961			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.62328			101.59926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN319		On 24/07/2017	Spot Bond	0.00000	99.95532			99.93299			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	99.77960			99.75517			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	101.96244		8.80500	101.93857			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.65538			100.63319			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	99.95488			99.93234			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	138.46921			139.38979			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.69694			100.67335			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.74322			100.71807			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.72225			100.69755			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.99707			100.96315			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	81.95275			81.89549			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.78704			100.76017			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.50922			100.48577			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	124.30900			125.78371			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	125.00513			125.97135			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	99.86295			99.84015			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.86013			100.83101			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.51213			100.48855			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.99103			100.95730			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.81915			100.79119			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.63299			100.61128			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.72089			100.69649			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	99.86427			99.84168			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
CLN347	On 10/02/2016	Spot Bond		0.00000	101.57299			101.55127			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.49754			100.47464			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	99.88133			99.86105			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.18689			101.16550			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	99.81932			99.79679			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.95559			99.93340			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.59770			100.57746			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.99500	106.69392		9.97500	106.78236			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.66983			100.64689			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	102.03993			102.01276			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.13500	108.78544		12.11500	108.85945			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	102.12362			102.09532			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.16500	108.61577		12.14500	108.68318			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	105.17870		10.02000	105.15029			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	102.12362			102.09532			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	99.88222			99.85870			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.79101			100.76424			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.65967			100.63706			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.67345			100.65038			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.67360			100.65053			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.53078			100.50635			0	0.00
CLN376	On 20/03/2021	Spot Bond		9.50000	104.93908		9.48000	104.99969			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.62724			100.59856			0	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		100.72329			100.69880			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.41326		10.57000	103.38433			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.67407		11.00000	103.64390			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.75426			100.72847			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		99.99978			99.98044			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.92500		104.62013		11.90500	104.69752			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.80532			100.77807			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.67333			100.65026			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		99.88235			99.85841			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.71811			100.69355			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		100.44813			100.42580			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.62081			100.59951			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.62336			100.60225			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.46436			90.23934			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.65938			100.63705			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.04041			101.01926			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.71531			100.69110			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.91006			100.87925			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.56344			101.54030			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.55408			101.53108			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.65938			100.63705			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN401	On 20/06/2020	Spot Bond	0.00000		100.74322			100.71807			0.00	0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.48855			100.46532			0.00	0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.47418			100.45234			0.00	0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		101.40205			101.37407			0.00	0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.58327			100.56351			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		100.66338			100.64091			0.00	0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		99.91568			99.89884			0.00	0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.23267			100.20677			0.00	0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.29656			100.27177			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.18341		7.01000	42.17558			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		172.96382			172.73579			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	8.45000		149.70411		8.45000	149.67017			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.06500		163.60776		8.06500	163.57232			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.06500		163.95452		8.06500	163.91900			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		98.27689			98.25775			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		98.26216			98.24285			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.27979			100.25481			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.62479			100.60055			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.71405			100.68962			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.66868			100.64578			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.67765			100.65445			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.27448			100.25155			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
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.66738			100.64478			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.95532			99.93299			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.60813			100.58753			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.65737			100.63484			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.65331			100.63092			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.65731			100.63479			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.66738			100.64478			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.39167			101.36740			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.16897			100.14302			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.73500		106.06642		8.71500	106.05422			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.60500		102.12413		8.58000	102.16358			32,200,000	846,100,000.00
COJ05	On 05/06/2023	Spot Bond	10.14000		112.55508		10.12000	112.63924			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.21000		102.57093		7.18000	102.56278			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.71000		108.09896		9.69000	108.15941			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.77500		103.54257		9.75500	103.63453			0	0.00
COT01	On 03/04/2023	Spot Bond	10.14500		97.27074		10.12500	97.34597			0	0.00
COT02	On 03/04/2028	Spot Bond	10.79500		98.97177		10.79500	98.94335			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.79500		92.01981		10.79500	91.99338			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.19569			101.17413			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.65296			101.63382			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.86404		100.00000	10.83773			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.20331			101.18279			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.61729			100.59535			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000	101.18050			101.15903			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	102.97616			102.95671			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000	101.76795			101.74830			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.09463		100.00000	10.07017			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.48799		100.00000	12.45774			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.47500	98.12643		11.45500	98.19761			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	17.53223		100.00000	17.48976			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	9.51111		100.00000	9.48807			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	18.24882		100.00000	18.20460			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	99.91975			99.90176			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80500	100.26119		7.78000	100.28926			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	101.20313			101.18368			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	101.12443			101.10528			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.95309			100.93370			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	97.86710		100.00000	97.61224			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.90684			100.88560			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.29670			100.27253			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	103.32180			103.30202			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	101.63644			101.61593			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.85854			100.82948			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	99.92932			99.89402			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.74721			100.72192			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	54.74707			54.70053			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.27000	99.75033		9.25000	99.81457			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.45500		107.93891		7.43500	107.93538			0	0.00
DV22	On 07/02/2020	Spot Bond	9.01000		105.91043		8.99000	105.95872			9,000,000	8,071,501,500.00
DV23	On 27/02/2023	Spot Bond	9.42500		107.05797		9.40500	107.13982			9,200,000	1,050,000,000.00
DV24	On 18/02/2024	Spot Bond	9.40500		105.76039		9.38500	105.85091			0	0.00
DV29	On 18/02/2029	Spot Bond	9.46000		109.11793		9.46000	109.09008			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.68684			100.66798			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.19802			101.17864			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.76151			100.74263			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.80245			100.78267			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		99.90559			99.88673			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.49592			100.47659			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.31050			101.29193			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.26530			100.24500			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.95962			99.93806			0	300,000,000.00
E170	On 01/08/2020	Spot Bond	8.12000		121.48588		8.10000	128.28511			0	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.62250			95.56968			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.42500		99.45096		2.42500	99.41614			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		125.08772		2.18000	125.04489			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.57809		2.18000	112.53955			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.40056		2.10000	113.36188			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.31000	103.35126		2.31500	103.24658			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40500	99.88340		2.40500	99.84848			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.55000	103.78184		9.53000	103.83537			0	5,700,000.00
EMM02	On 11/03/2021	Spot Bond	9.45000	109.30389		9.43000	109.36545			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84500	103.31513		9.84500	103.28814			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.09500	97.58091		10.09500	97.55459			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.23500	104.64780		10.23500	104.61916			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	9.94500	101.93426		9.94500	101.90715			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.33246			101.31227			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	99.21967			99.19876			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.82133			100.80044			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.64835			101.62705			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.58523			101.56476			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.50130			101.48194			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.91754			102.89796			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.17033			101.15041			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	101.19160			101.16471			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	98.95924			98.93474			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.17845			99.15192			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.13500	98.99443		10.11000	99.02464			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.37521			97.34886			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.88497			98.85707			358,000,000	179,000,000.00
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	101.42665			101.40505			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		101.51508			101.49210			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.40043			101.38115			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500	10.00000	111.04600				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.29529			101.27497			0	100,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.34815			101.32701			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.28472			101.26457			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.32877			101.30793			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.30290			101.28323			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.28519			101.26580			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.16949	6.40000	103.15152				0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.97000		105.42963	7.95500	105.44426			0.00	50,009,200,000	13,114,381,600.00
ES23	On 25/01/2023	Spot Bond	8.66000		107.20499	8.64000	107.29377			0.00	167,562,500	52,549,774,600.00
ES26	On 02/04/2026	Spot Bond	8.89500		95.24317	8.89500	95.22052			0.00	17,500,000	11,100,921,100.00
ES33	On 15/09/2033	Spot Bond	9.58500		84.83483	9.60000	84.70294			0.00	25,000,000	27,901,311,100.00
ES42	On 25/04/2042	Spot Bond	9.66000		90.97228	9.67000	90.86263			0.00	0	86,485,656,500.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.29375			100.27093			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.42141			98.39716			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.24296			101.22177			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.02036			100.07652			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.55572			100.53340			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.33616			101.31490			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.21393			101.19466			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.98327			100.96369			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		102.01344			101.99389			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.27742			101.38658			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.79266			100.77284			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.74450			100.72560			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.51401		100.00000	12.48370			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.17952		100.00000	12.15001			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.78039			100.75893			400,000,000	100,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.83490			99.81040			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.87044			100.84653			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.93041			100.90486			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.45500		97.97314		9.43000	98.01885			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.79471			100.77563			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.79464			100.77556			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		99.89606			99.87481			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.94544			102.92253			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.15549			101.13242			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.17448			101.15102			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.20000		100.47494		10.18000	100.53394			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.16677			101.14013			400,000,000	100,000,000.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.37322			100.34525			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.37838			100.35001			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.30500		105.77337		10.28000	105.81705			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.91114			101.88631			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI22	On 31/01/2022	Spot Bond	2.05000		135.69882		2.05000	135.65271			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		280.89515		2.09000	280.79956			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500		114.82281		2.26500	114.78312			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.82580		3.01000	155.76892			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22000		194.39054		3.22500	194.18667			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.03000		105.63103		7.00000	105.61572			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59300		66.97714		7.59500	66.95779			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40100		42.59219		9.40100	42.58034			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.23293		9.64000	41.22125			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.37282			101.34430			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.79514			100.76800			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.68982			100.66621			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.75628			100.73044			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		100.73525			100.71036			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		100.70094			100.67721			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.87629			100.84867			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		100.72329			100.69880			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	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
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	100.76873			100.74270			0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.94565			100.91364			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.91797			100.88689			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	22.50967		100.09221	22.45509			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.65698			100.63474			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.52649			109.41470			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.88391			100.85378			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.35517			101.33386			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.73997			100.71468			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			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
FRC152	On 20/12/2017	Spot Bond	0.00000		100.74811			100.72254			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.68409			100.66067			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.68736			100.66409			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.89818			100.86777			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.67537			100.65250			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.40322	13.22500	66.37975				0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.63697			100.61541			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.63777			100.61617			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.94888			100.91658			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.66658			100.64401			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		103.34587	3.49500	104.48059				0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.69535			100.67181			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.69535			100.67181			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.48111			103.45675			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.50922			100.48577			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.71213			98.68901			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.65538			100.63319			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.64018			100.61849			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		102.01899			101.99212			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.74881			100.72346			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.53904			101.51722			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.99807			101.97146			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		99.87388			102.10801			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	100.85854			100.82948			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.68096			100.65791			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.87913			100.84916			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.63297			100.61153			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.68736			100.66409			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.68736			100.66409			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.74581			100.72535			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.42414			100.40189			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.44684			100.42345			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.47243			100.45143			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.07500		10.00000	111.04600			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.28578			100.26409			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.72568			100.70112			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.26623			100.24441			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.45393			100.43288			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.24367			100.22171			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.24432			100.22231			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.02712			100.08184			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.01697			100.07385			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.02712			100.08184			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.01657			100.07353			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	101.76388			101.74105			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.82760		8.75000	101.80366			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.63581			100.61389			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.21417		100.00000	10.18943			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.36364		100.00000	9.34095			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.59280			95.56030			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.73806		100.00000	11.70962			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.71132			100.68724			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		25.02266		100.00000	24.96137			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.68939			101.66724			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.91396		100.00000	9.88994			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.08169		100.00000	24.02335			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.68935			101.66720			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.05046		100.00000	23.99219			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.68520			101.66311			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.60017			101.57921			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.76606			101.74384			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.65808			101.63725			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.86000		129.31007		2.86000	131.05225			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.48656			101.46606			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.46692			101.44670			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.46692			101.44670			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.40897			101.38690			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.85265			100.83217			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.71113			100.69042			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.56862			100.54174			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.72329			100.69880			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC231	On 25/06/2018	Spot Bond	0.00000		100.56194			100.54086			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.13967			100.11969			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.73836			100.71311			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.98230			100.95870			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		99.87176			101.92031			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		127.10401		3.39000	127.05618			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.75131			100.72563			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.75859			100.73267			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		126.73435		3.44000	126.68649			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.42000		126.88207		3.42000	126.83422			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		131.84611		2.62000	131.79925			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		141.09073		2.69000	141.04040			0	300,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.17977			102.15458			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.65733			100.63480			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.74649			100.72097			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.86620			100.83666			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.83549			100.80698			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.70573			100.68183			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.70493			100.68107			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.72073			100.70095			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.05237		100.00000	13.02075			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		57.94178		100.00000	57.80141			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.37433		100.00000	28.30559			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD11U	On 08/11/2016	Spot Bond	100.00000		40.00343		100.00000	39.87854			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.71557		100.00000	11.68719			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.55248			100.57491			10,000,000,000	6,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.05836			101.03741			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.16011			102.14036			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.82027			99.79840			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.52474			98.50313			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.68259			98.66099			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.43430			101.41174			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		103.91637		2.20800	103.29711			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		111.94387		2.52500	113.22537			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.01809			99.99975			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.97185		10.38000	99.94371			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.97185		10.38000	99.94371			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		100.68619			100.66126			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		109.24960		2.66500	110.53158			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66000		209.87797		2.66500	209.65852			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		109.82036		2.63500	111.10223			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69000		209.01081		2.69500	208.79223			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		102.23120			102.20391			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		113.98542		2.35000	115.12004			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		108.11871		2.72500	109.40089			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.19200			53.09800			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		101.41609			101.39785			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83000		106.17324		2.83000	107.45578			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81000		205.58566		2.81500	205.37050			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86000		204.17879		2.86500	203.96504			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		100.39477		2.28000	101.38809			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89000		203.34032		2.89500	203.12743			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10500		101.27411		3.10500	102.55756			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		155.16717		3.05000	155.11036			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55500		93.83355		3.55500	95.11844			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		155.33153		3.04000	155.27469			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.34137			101.32274			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		154.27323		3.10000	154.21545			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40000		190.01352		3.40500	189.81665			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.46597			95.91415			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48500		94.81697		3.48500	96.08535			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45500		95.28981		3.45500	96.55697			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26500		98.54923		3.26500	98.51248			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.48663		2.91000	157.42955			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17000		195.71496		3.17500	195.50974			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.21000		278.57608		2.21000	278.48037			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		280.70102		2.10000	280.60542			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		267.13460		2.82000	267.03841			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		133.73907		2.52000	133.69190			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		99.89991			101.80461			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		131.54960		2.05000	131.50490			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.04145			100.02083			400,000,000	100,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.33163			100.30830			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.72279			101.70112			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		109.05389		2.50500	109.01548			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.99740		104.97509	30.91899			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.53691		101.07593	34.45244			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.00910		100.44759	27.94098			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.99116		100.76967	32.91068			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	2.18000		118.63306		2.18500	118.47231			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	2.21000		115.36830		2.21000	116.50291			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.89814			98.89704			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		115.07040		2.24000	116.20501			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.32271			101.29881			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		350.77115		2.30000	350.64978			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.59506			101.57388			400,000,000	100,000,000.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.22298			101.20131			400,000,000	100,000,000.00
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	7.42500		103.41155		7.40500	103.41291			0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97000		103.99048		7.94500	104.01735			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500		108.32606		8.18000	108.36454			0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.84000		102.20426		8.83000	102.21565			0	1,260,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.12000		101.15030		9.10000	101.20632			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.90500		91.68638		9.88500	91.75981			0	240,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.96500		105.92577		9.96500	105.89762			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.33500		97.41442		10.33500	97.38760			0	1,700,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.64500		98.08287		10.65000	98.02001			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.77000		94.45306		10.77000	94.42569			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.12000		82.30382		10.13000	82.20456			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.58835			100.56813			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.59647			100.57599			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.61674			100.59557			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.64920			100.62694			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.67353			100.65046			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.77883			100.75223			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.23402			101.21476			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.10091			101.08133			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.28032			101.26032			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.33175			101.31092			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.37459			101.35307			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.56301			101.53845			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		59.65299		100.00000	59.50848			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.00811		100.00000	9.98387			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.67908		100.00000	1.67501			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28170	100.00000	0.28102				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.28320	100.00000	9.26071				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.55746	100.00000	1.55369				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26130	100.00000	0.26067				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.21699		100.19391				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.28000		102.93615	9.25500	102.94981				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.90448		101.88408				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.19215		101.17121				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.20781		101.18659				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.30958		101.28656				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.43466		101.40943				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.51274		101.48612				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.27765		101.25991				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.69807	100.00000	10.67215				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
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.09351	100.00000	22.03999				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.14763	100.00000	12.11820				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.93116	100.00000	9.90016				0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		99.89862		99.87836				0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		99.89465		99.87362				0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		99.88973		99.86771				0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		99.88290		99.85951				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		101.78484		101.81274				2,000,000,000	2,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.14748		100.12461				0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.43872		101.41877				400,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.86474		100.84343				0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.36976		101.34795				0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.58797		100.56620				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		100.93021		100.90766				0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.76320		99.73863				0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.23228	100.00000	11.20507				0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.78088		100.75946				0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.64738		101.62673				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		99.76232			101.64589			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.34864			101.33089			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.50822			100.49007			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HM1B8U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1B9U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1C4U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1C5U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1D4U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1D5U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HM1E4U	On 19/07/2048	Spot Bond	100.00000	0.00000		100.00000	100.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	31,990,000,000.00
HMS1B9	On 19/07/2015	Spot Bond	7.51442	99.93827		7.51442	99.95884				0	4,000,000,000.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	3,000,000,000.00
HMS1C5	On 19/07/2015	Spot Bond	8.51438	99.93007		8.51438	99.95337				0	3,000,000,000.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	2,200,000,000.00
HMS1D5	On 19/07/2015	Spot Bond	8.96455	99.92637		8.96455	99.95091				0	1,800,000,000.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	2,880,000,000.00	
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
HPF01	On 17/04/2016	Spot Bond	0.00000		100.02469			100.07992			0	0.00	
HPF03	On 15/04/2016	Spot Bond	0.00000		100.17088			100.14465			0	0.00	
HPF04	On 17/02/2017	Spot Bond	0.00000		101.59966			101.57789			0	0.00	
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00	
HPF05	On 17/02/2017	Spot Bond	9.16000		105.26751		9.13500	105.27768			0	0.00	
HPF06	On 20/02/2020	Spot Bond	0.00000		101.54590			101.52161			0	0.00	
HPF07	On 20/08/2017	Spot Bond	0.00000		101.45174			101.42898			0	0.00	
HWAY20	On 31/07/2020	Spot Bond	8.36500		105.35125		8.34500	105.41096			0	1,490,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.98000		283.04119		1.98000	282.94570			0	2,400,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	1.96000		289.99912		1.96000	289.90146			0	0.00	
HWAY34	On 31/07/2034	Spot Bond	9.58500		96.86929		9.60000	96.71718			0	1,810,000,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.62500		96.47260		9.64000	96.31902			0	0.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.56401		100.00000	34.48027			0	0.00	
HWF04U	On 09/10/2015	Spot Bond	100.00000		83.43867		100.00000	83.25117			0	0.00	
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.11404		100.00000	38.02170			0	0.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.17792		100.00000	38.08543			0	0.00	
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00	
I2025	On 31/01/2025	Spot Bond	1.60000		121.61600		1.60000	121.57619			0	37,752,735,500.00	
I2033	On 28/02/2033	Spot Bond	1.86000		101.15808		1.87000	100.97440			0.00	55,000,000,000	37,500,000,000.00
I2038	On 31/01/2038	Spot Bond	1.90500		124.86918		1.90500	124.82725			0.00	16,000,000,000	24,562,876,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2046	On 31/03/2046	Spot Bond	2.06000	122.67970		2.06000	122.63804			0.00	11,700,000,000	77,230,230,000.00
I2050	On 31/12/2050	Spot Bond	2.00000	132.45818		2.02000	131.77458			0.00	66,050,000,000	58,804,521,700.00
IBL21	On 15/03/2016	Spot Bond	8.15500	104.15424		8.13500	104.14422			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.03000	108.07673		8.00500	108.11406			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.97500	103.80601		7.95500	103.80393			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.63642			101.61591			0.00	400,000,000	100,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.46000	132.48775		1.46000	132.44486			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000	135.13280		2.12000	135.08662			0.00	200,000,000	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.97504			100.95379			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.15000	104.09973		8.12500	104.13715			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.39396			101.37337			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.39725			101.37808			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.07500		10.00000	111.04600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.78500	98.39188		8.76000	98.44027			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.21000	93.06943		9.19000	93.11566			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.68267			100.66244			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.76000	98.84784		8.73500	98.88248			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.26000	103.63556		9.24000	103.68842			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	99.76322			99.74427			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	98.90401			98.88384			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.60000	99.48432		7.58000	99.48319			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.56500	98.61248		8.54000	98.65461			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	99.81383			101.80905			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.35696			101.33778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond		7.80000	104.77258		7.77500	104.78687			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.52500	106.00340		8.50000	106.05566			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.62500	107.99745		9.60500	108.08726			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.44099			100.41992			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	99.96427			99.94615			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	99.77875			99.75974			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	99.86901			99.84972			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	99.86612			99.84643			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.82684			100.80582			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.85000	129.38684		2.85000	131.12903			0	0.00
IBL68	On 29/06/2018	Spot Bond		0.00000	100.47678			100.45509			0	0.00
IBL69U	On 22/07/2018	Spot Bond	100.00000		8.77915	100.00000	0.00000				0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01051	100.00000	0.01049				0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.05954			100.04194			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	99.99990			99.98136			0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.25000	98.33111		9.23000	98.38678			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.20094			101.18088			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.11110			101.09025			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.89500	99.43414		9.89500	99.40805			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	99.87729		5.00000	99.86367			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.27644		5.00000	101.26277			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.40893		4.00000	101.39802			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.04424		4.00000	101.03331			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		58.97615	100.00000	58.83327		0.00		0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		58.85775	100.00000	58.71517		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		58.85775	100.00000	58.71517		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.98835	9.20000	105.96231		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.54197		101.51858		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.99779	100.00000	7.97841		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.44416		101.80658		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.65425	100.00000	16.61346		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.33455	100.00000	23.27802		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.70310	100.00000	1.69984		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.99349	100.00000	8.97171		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.83095	100.00000	10.80472		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.86511	100.00000	10.83878		0.00		0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.65119	100.00000	8.63204		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.85938	100.00000	39.76282		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		94.31525	100.00000	94.07216		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959		0.00		0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.48955	100.00000	11.45162		0.00		0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		94.73600	100.00000	94.02901		0.00		0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		94.83157	100.00000	94.12387		0.00		0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		94.81991	100.00000	94.11230		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		82.02687	100.00000	81.84698		0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000		0.00		0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN546U	On 10/11/2015	Spot Bond	100.00000		95.02795		100.00000	94.70907			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.98247		6.40000	99.91241			0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.80749		6.40000	99.79003			0	0.00
INA533	On 11/08/2015	Spot Bond	6.40000		99.56356		6.40000	99.54618			0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.43770		6.45000	99.42023			0	0.00
INA538	On 08/09/2015	Spot Bond	6.45000		99.07211		6.45000	99.05477			0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.43369		6.60000	98.41617			0	0.00
ING115	On 31/03/2016	Spot Bond	10.85197		101.24271		10.84862	101.21447			0	0.00
ING116	On 31/03/2016	Spot Bond	10.85197		100.72174		10.84862	100.69364			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.72122			100.69647			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.70786			100.68358			400,000,000	100,000,000.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.94107		6.50000	101.92327			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.71531			100.69110			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.74659			100.72610			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.17312			100.15385			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.68713			100.66387			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.78773			104.76567			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		99.08559			99.06731			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.95164			98.93325			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING305	On 08/01/2016	Spot Bond		0.00000	100.50915			100.49030			0.00	0	0.00
ING310	On 15/10/2015	Spot Bond		0.00000	100.08849		100.00000	83.58500			0.00	30,000,000,000	30,200,000,000.00
INGR06	On 10/06/2016	Spot Bond		0.00000	101.33699			101.31610			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	102.02432			101.99583			0.00	0	0.00
IP275U	On 14/10/2015	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.07500		10.00000	111.04600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.19245			100.16945			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.19487			100.17159			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.66500	102.59351		8.64500	102.60134			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.43971			100.41778			0.00	0	500,000,000.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.44995			100.42754			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.45681			100.43407			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.14540			100.12281			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.15265			100.12903			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.14830			100.12531			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.60000	100.57066		9.58000	100.63233			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.67836			100.65736			0.00	400,000,000	100,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.72000	105.12647		8.69500	105.15165			0.00	0	1,390,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.34160			100.31919			0.00	400,000,000	100,000,000.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.26188			100.23838			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.62598			100.60457			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.99857			101.97534			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.07724			101.05266			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		2.80000	130.06078		2.92000	129.78228			0.00	8,000,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.60000	152.00140		3.60000	151.94350				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.47793			100.45298				0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.21637			100.19087				20,000,000	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.06867			100.04578				0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.95125			100.92708				0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	98.48250			98.45639				0	0.00
IV030	On 31/01/2025	Spot Bond	3.60000	109.69000		3.60000	109.64810				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.60000	109.69000		3.60000	109.64810				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.02565			101.00038				0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.33033			101.30516				0	0.00
IV057U	On 14/07/2018	Spot Bond	100.00000	9.09420		100.00000	9.05421				0	0.00
IV08	On 30/04/2018	Spot Bond	10.32500	111.10357		10.30000	111.13538				0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.57318			101.54870				0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000	144.90546		3.70000	144.84986				0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358				0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216				0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506				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	6.45000	98.64038		6.45000	98.64038				0	0.00
IVA538	On 10/09/2015	Spot Bond	6.45000	98.52017		6.45000	98.52017				0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000	98.89133		6.60000	98.87365				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA542	On 08/10/2015	Spot Bond	6.60000		98.52137		6.60000	98.50382			0	0.00
IVA543	On 15/10/2015	Spot Bond	6.60000		98.39866		6.60000	98.38116			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		99.91293			99.89502			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.04071			101.83193			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.32655			100.30509			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.22897			101.20980			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.36456			101.34239			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.06808			101.04727			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.19326			100.17032			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.19447			100.17140			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.19689			100.17355			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.18599			100.16386			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.03887			100.01954			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		99.86242			99.84219			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.70391			100.68192			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.39026			101.37017			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.09746			101.07842			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.08661			101.06776			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.41702			100.39390			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		99.96236			99.94330			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.65482			100.63432			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000		100.47067			100.44825			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.48253			100.45957			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.48252			100.45956			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.12500		100.68915	9.10000		100.74707			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.00011	100.00000		12.97150			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.21373	100.00000		11.18656			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.27000		100.31171	9.25000		100.37744			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.85942			99.83879			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.41264			101.39240			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.73035			100.71025			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.38890			105.36959			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		99.96393			99.94568			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.88720			100.86887			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.90000		101.87197	6.87000		101.86112			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.72190			101.69963			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.36989			101.34808			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.07929			101.05729			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.74838			101.72643			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.47480			101.45446			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.61195			101.58967			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.00634			100.98585			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.58383			100.56042			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC056	On 29/04/2016	Spot Bond		0.00000	99.86712			99.84756			0	0.00
IVC058	On 03/01/2018	Spot Bond		0.00000	100.41640			100.39331			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.88356			100.86287			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.47369			100.45014			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	99.78107			99.75616			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	99.83646			99.81540			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.01000			99.98610			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.50848		100.00000	59.36432			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.95700			100.93339			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.97992			100.95807			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.83505			100.81216			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.97180			100.94937			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	97.84946		100.00000	97.58713			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.40339			103.37841			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	102.04668			102.02088			0	0.00
KW01	On 31/10/2027	Spot Bond		8.44500	141.18185		8.44500	141.15012			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.56799			100.54677			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.79368			100.77242			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.01368			100.99353			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.62112			100.60005			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.18784			100.16686			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.21000	99.38108		10.19000	99.42229			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.92537		9.71000	103.89815			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	99.82165			99.80120			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.75000		101.36312		8.72500	101.38486			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.88000		99.35685		8.85500	99.39116			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.88000		101.19199		9.86000	101.24197			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.95106			100.92689			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.13088			101.09992			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.92000		102.15797		7.89000	102.14828			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.23056			101.19688			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.73053			101.70077			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.34886			101.32775			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.41629			101.39337			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.51845			101.49385			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.33955			101.32004			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.70194			100.68267			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.86207			99.84483			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.65065			99.63318			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		99.11174			99.09398			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.60922			98.59162			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.59164			102.57268			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.61080			102.59170			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.33374			100.31788			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.35459			100.33783			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.59646			100.56901			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.21358			99.19610			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBC025	On 07/10/2015	Spot Bond		0.00000	98.65087			98.63335			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.47585			100.45540			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.13952			101.11862			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.54092			100.52063			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.97461			100.95522			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.22720			101.20766			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.09390			100.15177			400,000,000	100,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.43608			101.41758			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.46946			101.45025			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.50270			101.48305			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.83680			100.81748			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.17251			100.15332			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.18761			100.16514			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	55.06442		100.00000	54.93102			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	27.34286		100.00000	27.27663			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	22.63715		100.00000	22.58172			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	22.71169		100.00000	22.65607			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	23.52988		100.00000	23.47288			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	24.61231		100.00000	24.55268			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	99.86894			99.84966			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.78500	103.15194		8.76000	103.20641			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.80500	102.67286		8.78000	102.72708			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.17927			102.15803			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.33251			100.31168			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.34680			100.32505			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.96500		103.21923		7.94000	103.22566			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.77500		102.07572		8.75000	102.12588			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.52500		102.75160		9.50500	102.82191			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.59239			100.57204			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.61269			100.59166			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.56000		103.23144		9.54000	103.27400			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.07000		103.15109		7.04000	103.13602			0	3,170,000,000.00
MIL02	On 31/05/2017	Spot Bond	8.89000		101.05253		8.86500	101.07055			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.16723			100.14862			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.17647			100.15687			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		71.31137		100.00000	71.04528			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.73438			100.71295			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.40000		106.31496		9.38000	106.37631			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.41518			100.39150			400,000,000	100,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		36.28202		100.00000	36.19413			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.59000		101.01059		8.56500	101.02957			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.58000		103.00547		8.55500	103.02740			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.55742		100.89771	7.53897			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.65390		100.61875	7.63525			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.81479			100.79553			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.87229			100.85167			400,000,000	100,000,000.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.88378			100.86289			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		101.00875			100.98490			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		101.11275			101.08642			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.46697	100.00000		11.43918			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.27669	100.00000		12.24695			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.72500		93.86313	9.70500		93.93711			0	1,000,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.35000		101.54246	9.33000		101.59534			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.68000		99.21021	7.66000		99.20855			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.24000		99.98480	9.22000		100.04265			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.85000		105.48446	8.83000		105.54861			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.32500		105.65150	9.30500		105.74440			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.08734			102.06857			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.21000		101.03144	9.19000		101.09669			0	120,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.12578			101.10699			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.45000		100.72513	9.43000		100.79358			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.17242			102.15345			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.04500		100.49786	10.04500		100.47066			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.05743			100.03977			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.22500		100.67395	10.22500		100.64652			0	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
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.14247			101.12385			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.19000		101.53902		9.17000	101.59135			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.38648			100.36623			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.60000		101.51833		9.58000	101.59143			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.06203			100.04098			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.29500		101.83672		10.29500	101.80880			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.54034			100.52006			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.42165			101.40151			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.44433			101.42416			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.48305			101.46232			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.52367			101.50264			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.58933			101.56708			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		99.99968			99.97873			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.04511			101.02468			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.82000		104.20412		6.79000	104.18961			51,560,000	41,231,560,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.05209			101.03234			800,000,000	200,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.85500		112.77152		8.83000	112.83464			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.62000		39.23992		10.62000	39.22907			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.04160			100.02079			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.72500		104.10741		7.70500	104.09904			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.59392			100.57279			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.57927			97.56079			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.04711			101.02623			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	99.90085			99.88053			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	99.85955			99.83892			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	94.07653			94.05743			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.49777			101.47607			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.63905			100.61714			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.60659			100.58576			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.89071			100.86801			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.58667			100.56651			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.56962			100.55033			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.56922			100.54994			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	99.83180			99.81248			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.65538			100.63319			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.79000	108.56778		9.79000	108.53958			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.65138			100.62933			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.82500	107.46476		9.82500	107.43675			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.65538			100.63319			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.58969			100.56971			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.64753			100.62716			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.66178			100.63938			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.66978			100.64710			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.04714			101.02585			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.28033			100.25743			0	0.00
NCLN94	On 20/09/2020	Spot Bond		0.00000	100.35153			100.32949			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.42000	104.06416		7.39000	104.04817			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	99.88619			99.86292			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.04158			100.01673			0	0.00
NED15	On 08/04/2024	Spot Bond		9.98500	105.87184		9.96000	105.98992			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	98.95372			98.92723			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	102.28060			102.25667			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.14343			100.11949			0	0.00
NED19	On 01/07/2025	Spot Bond		0.00000	100.56724			100.54113			400,000,000	100,000,000.00
NED20	On 01/07/2025	Spot Bond		11.11000	101.32593		11.09000	101.37124			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.29651			100.27683			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	118.23399		9.44500	118.20434			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	101.33186			101.30665			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.07500		10.00000	111.04600			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.11000	172.41040		2.11000	172.35164			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.46000	114.08652		2.46000	114.04646			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	188.17633		3.45000	188.11122			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.85000	110.33966		2.85000	110.29636			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.19000	142.54259		3.19000	142.48986			0	0.00
NILB15	On 31/03/2028	Spot Bond		3.10000	154.27323		3.10000	154.21545			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.61000	102.90804		8.59000	102.96558			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.24000	106.34003		9.22000	106.39313			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.36102			101.34131			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.17368			101.15469			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.21524			101.19556			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.19033			101.17106			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	101.26339			101.24291			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.44000	107.72423		9.42000	107.80063			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.24015			101.22005			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.22355			101.20372			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	101.33467			101.31300			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.64000	106.36337		9.62000	106.41460			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.25675			101.23638			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.26506			101.24455			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	101.40599			101.38314			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.57175			101.54614			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.47069			101.44676			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.28995			101.26903			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.57500	112.24356		8.55000	112.29427			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.30000	118.07491		9.28000	118.16020			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500	176.64163		2.00500	176.58192			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.19500	116.52622		10.19500	116.49456			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.04483			102.02497			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	99.91293			99.89502			400,000,000	100,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.66510			100.64307			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.98969			100.96928			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.02324			101.00227			0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond		0.00000	101.33764			101.31346			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.65636			101.62563			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.68120		100.00000	18.63594			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	81.77853		100.00000	81.59840			0	0.00
OML01	On 27/10/2015	Spot Bond		6.91000	102.57633		6.88000	102.56538			0	400,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.24824			101.22544			400,000,000	3,100,000,000.00
OML03	On 27/11/2024	Spot Bond		9.76000	99.62998		9.74000	99.67303			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.95372			100.92995			0	0.00
OML05	On 19/03/2025	Spot Bond		9.93000	102.66722		9.91000	102.71322			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.50500	102.60600		10.48500	102.67117			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.04500	103.16253		11.04500	103.13240			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	40.07556		100.00000	39.97848			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.34000			100.32000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.07500		10.00000	111.04600			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	102.81082			102.79103			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.89244			100.87210			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	101.51339			101.49381			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	101.39535			101.37473			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.56487			100.54384			400,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	99.90292			99.88031			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00204			99.98198			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.50000	102.18352		9.48000	102.24799			0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	99.90867			101.65522			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1A2	On 27/01/2028	Spot Bond	0.00000		99.90593			101.70115			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		99.90470			101.72182			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		99.90197			101.76775			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		99.89022			101.96520			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		99.88748			102.01112			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.80930			99.78746			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.86500		44.77739		7.86500	44.76796			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.92000		105.80615		5.89000	105.79397			0.00	36,049,999,400	32,036,666,400.00
R158P	On 15/09/2015	Spot Bond	6.55500		99.02192		6.53500	99.00732			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.65500		112.16504		6.63500	112.16819			0.00	42,616,800,000	06,276,440,800.00
R159P	On 15/09/2016	Spot Bond	6.48500		92.92669		6.46500	92.93132			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.04500		118.98848		8.04500	118.96283			0.00	57,343,079,600	35,086,130,000.00
R187P	On 21/12/2026	Spot Bond	7.78500		41.81892		7.78500	41.81019			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.70500		39.11624		7.70500	39.10816			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.60000		290.60635		1.60000	290.51131			0.00	620,000,000	16,067,766,500.00
R202	On 07/12/2033	Spot Bond	1.86000		234.70233		1.86500	234.45810			0.00	96,249,236,900	91,277,781,000.00
R2023	On 28/02/2023	Spot Bond	7.92500		102.03396		7.90500	102.12452			0.00	88,177,413,400	35,675,982,900.00
R203	On 15/09/2017	Spot Bond	7.03000		105.27207		7.00500	105.30227			0.00	09,339,041,900	85,390,989,500.00
R2030	On 31/01/2030	Spot Bond	8.48500		95.79903		8.49000	95.73692			0.00	56,327,335,300	73,886,597,100.00
R2032	On 31/03/2032	Spot Bond	8.57000		99.71289		8.57500	99.64698			0.00	46,610,000,000	32,082,694,800.00
R2035	On 28/02/2035	Spot Bond	8.66500		105.42101		8.88000	100.34032			0.00	24,800,000,000	53,000,000,000.00
R2037	On 31/01/2037	Spot Bond	8.70500		97.81461		8.71500	97.69664			0.00	40,418,400,000	90,756,097,500.00
R204	On 21/12/2018	Spot Bond	7.35500		102.58462		7.33000	102.63968			0.00	01,843,793,900	38,291,909,900.00
R2044	On 31/01/2044	Spot Bond	8.74500		99.83951		8.75500	99.71155			0.00	82,278,500,000	54,181,009,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.74000	103.51531	8.75000	103.38385	0.00	89,329,751,000	28,803,780,800.00			
R207	On 15/01/2020	Spot Bond	7.56000	98.97549	7.54000	99.02992	0.00	61,369,402,600	72,542,588,000.00			
R208	On 31/03/2021	Spot Bond	7.70000	97.75703	7.68000	97.82534	0.00	58,146,684,100	40,623,087,200.00			
R209	On 31/03/2036	Spot Bond	8.63500	79.09739	8.65000	78.96108	0.00	39,959,240,600	20,621,798,700.00			
R210	On 31/03/2028	Spot Bond	1.70000	179.29517	1.70000	179.23606	0.00	93,734,000,000	36,345,547,700.00			
R211	On 31/01/2017	Spot Bond	0.76000	133.88461	0.76000	133.84385	0.00	100,000,000	39,850,519,600.00			
R212	On 31/01/2022	Spot Bond	1.55000	139.82080	1.55000	139.77521	0.00	10,100,000,000	33,153,708,300.00			
R213	On 28/02/2031	Spot Bond	8.51000	89.81465	8.51000	89.79432	0.00	13,040,201,000	17,789,102,100.00			
R214	On 28/02/2041	Spot Bond	8.67000	80.35062	8.68000	80.24853	0.00	02,172,993,000	37,175,211,300.00			
R228C	On 15/09/2015	Spot Bond	6.55500	99.02192	6.53500	99.00732	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.47500	95.94588	6.45500	95.94139	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.48500	92.92669	6.46500	92.93132	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.49500	97.36646	6.47500	97.35754	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.47500	94.33418	6.45500	94.33454	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.53500	91.30077	6.51500	91.30980	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.00500	87.64543	6.98000	87.66956	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.05500	84.58080	7.03000	84.61417	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.36000	81.00070	7.33500	81.04171	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.34000	78.17717	7.31500	78.22623	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.32000	75.46662	7.29500	75.52313	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.31000	72.83308	7.28500	72.89643	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.52000	69.56901	7.50000	69.62095	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.50000	67.11803	7.48000	67.17466	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
R339C	On 21/06/2021	Spot Bond		7.62000	64.25111		7.60000	64.31127			0	0.00
R340C	On 21/12/2021	Spot Bond		7.59000	62.00784		7.57000	62.07194			0	0.00
R341C	On 21/06/2022	Spot Bond		7.56000	59.86022		7.54000	59.92793			0	0.00
R342C	On 21/12/2022	Spot Bond		7.53000	57.80370		7.51000	57.87472			0	0.00
R343C	On 21/06/2023	Spot Bond		7.49000	55.87661		7.47000	55.95073			0	0.00
R344C	On 21/12/2023	Spot Bond		7.45000	54.03462		7.43000	54.11159			0	0.00
R345C	On 21/06/2024	Spot Bond		7.98500	49.75581		7.98500	49.74517			0	0.00
R346C	On 21/12/2024	Spot Bond		7.94500	48.01918		7.94500	48.00896			0	0.00
R347C	On 21/06/2025	Spot Bond		7.90500	46.36103		7.90500	46.35121			0	0.00
R348C	On 21/12/2025	Spot Bond		7.86500	44.77739		7.86500	44.76796			0	0.00
R349C	On 21/06/2026	Spot Bond		7.82500	43.26454		7.82500	43.25546			0	0.00
R350C	On 21/12/2026	Spot Bond		7.78500	41.81892		7.78500	41.81019			0	0.00
R351C	On 21/06/2027	Spot Bond		7.74500	40.43721		7.74500	40.42881			0	0.00
R352C	On 21/12/2027	Spot Bond		7.70500	39.11624		7.70500	39.10816			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.54348			101.51816			2,164,000,000	1,082,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	102.26309			102.23666			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.08028			101.13380			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	101.01072			100.98644			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	32.51069		100.00000	32.43193			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	16.69514		100.00000	16.65425			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	30.76587		100.00000	30.69135			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	97.61224		100.00000	97.35870			0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	42.37361		100.00000	42.27095			0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	17.45702		100.00000	17.41473			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.34915		100.00000	21.29409			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.92865		100.00000	8.90362			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.23250		100.00000	16.19064			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.15128		100.00000	13.11737			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.11732		100.00000	10.09123			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.87586			100.85428			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.81445			100.79388			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.19250			101.17137			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.25334			101.23112			400,000,000	100,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.12446			101.10531			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.34247			102.32295			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.56541			100.54566			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		101.06522			101.04619			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		101.10992			101.09009			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.36158			101.33990			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.14704			101.12819			0	0.00
REBC02	On 20/07/2016	Spot Bond	100.00000		49.07399		100.00000	48.85819			20,000,000,000	10,000,000,000.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.28188			101.25412			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.54036		100.00000	17.49786			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.30457		100.00000	12.27476			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.19447		100.00000	10.16978			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.42011		100.00000	9.39729			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.35038			101.33104			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RES15	On 12/11/2017	Spot Bond		0.00000	102.21173			102.19114			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.68009			101.65867			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.96073			100.93962			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.37410			100.35564			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.15093			101.13020			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.95795			100.93610			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.37937			100.36024			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.03847			100.01928			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.90288			87.85171			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.65571			85.71336			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	92.26741			94.98220			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	91.54453			94.25468			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.70347			100.67196			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.16296			83.11745			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	97.41903			97.36375			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.74839		12.35000	107.71273			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.20070		100.00000	16.16146			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.85532			101.83094			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.24307		100.00000	6.22811			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.98212		100.00000	33.89980			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	62.61807		100.00000	62.46637			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.22217		100.00000	12.13160			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	45.85432		100.00000	45.74323			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
RPS001	On 16/11/2022	Spot Bond	0.00000		102.88100			102.83604			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		76.84948			76.80479			0	0.00
RW21	On 21/04/2021	Spot Bond	9.07000		106.44225		9.05000	106.50686			300,000,000	1,060,000,000.00
RW23	On 10/12/2023	Spot Bond	9.44500		101.44277		9.42500	101.53171			0	0.00
RW28	On 10/12/2028	Spot Bond	9.77000		104.65987		9.77000	104.63260			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.16465			97.13882			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.85500		105.41387		7.83500	105.41752			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.26667			101.24385			400,000,000	100,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.28000		102.11345		9.25500	102.14047			0	6,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.68353			100.66395			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.89985			101.87787			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.17206			101.15103			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.34265			99.32042			400,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.95741			99.93594			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.32490			101.29840			400,000,000	100,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		99.85374			99.82891			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.45698			101.43060			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.52500		101.85666		11.50500	101.91888			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.85500		101.26316		8.83000	101.29818			920,000,000	2,840,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.41000		105.57121		7.38000	105.55483			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.97500		105.48240		7.95500	105.46284			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.17000		105.60899		7.14000	105.59328			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond	8.43000	102.52684		8.40500	102.55209			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31500	105.58616		7.28500	105.57005			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.01500	105.47612		7.99500	105.45644			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.76537			100.74431			900,000,000	300,000,000.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.41902			100.39579			0	0.00
SBS13	On 22/09/2017	Spot Bond	7.92000	104.84924		7.89500	104.87678			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.25285			100.23481			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.63216			100.61041			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.77963			101.75770			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.46000	103.99880		9.44000	104.06356			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94500	102.51494		9.94500	102.48791			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.55686			101.53427			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.37336			101.35312			400,000,000	100,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.24686			102.22662			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68500	101.99487		8.66000	102.05192			400,000,000	1,100,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	27.27280		100.00000	27.21177			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.46500	108.08593		9.44500	108.17714			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	99.77824			99.76014			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.71500	100.85294		8.69000	100.91055			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.95500	89.79012		9.95500	89.76642			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00201			99.98118			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.69500	101.67687		9.69500	101.65057			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.65929			100.63866			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.67715			100.65597			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond		9.84500	104.92036		9.84500	104.89297			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	99.84624			99.82693			0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	99.86515			99.84532			0	0.00
SBS37	On 29/01/2020	Spot Bond		8.98000	96.18227		8.96000	96.23032			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.08500	93.82963		10.08500	93.80414			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.86000	91.50846		10.86000	91.48174			0	1,000,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.40000	97.79572		9.38000	97.86290			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.29500	104.21373		7.27500	104.21225			0	780,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.21000	278.57608		2.21000	278.48037			0	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.37000	132.66625		1.37000	132.62362			0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.44525		100.00000	23.38844			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	100.23480			100.21519			0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	35.84467		100.00000	35.75784			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		2.03000	131.36467		2.03000	132.95032			0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.94107		6.50000	101.92327			0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	102.04536			102.02395			0	1,200,000,000.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.91398			101.89165			400,000,000	100,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.53000	100.92520		8.50500	100.94616			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond	0.00000		101.56204			101.53944			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.39668			100.37410			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.59129			100.57126			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		38.27063		100.00000	38.17792			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.85385			100.83214			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.80892			100.78719			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		54.13741		100.00000	54.00626			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.06348		100.00000	41.96157			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		43.55147		100.00000	43.44596			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.37000		105.17423		9.34500	105.19606			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.04514			100.02257			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.29793			101.27578			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.49539			100.47290			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.51389			100.49058			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.60000		101.49297		9.58000	101.54470			0	0.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.47726			100.45528			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.90500		105.91152		7.88500	105.90926			0	1,640,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.00500		102.96047		8.98000	103.00092			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.43000		102.52684		8.40500	102.55209			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.28554			101.26510			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.28488			101.26567			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.67522			101.65515			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.24244			101.22201			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.27599			101.25502			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.27703			99.25489			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.13000		101.94460		8.10500	101.94479			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.28729			100.18199			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.12693			100.02042			0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.29000		97.48632		9.27000	97.53532			0	740,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.14412			101.12176			400,000,000	100,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.59435			100.57054			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		99.89752			99.87653			400,000,000	100,000,000.00
SSN004	On 31/03/2021	Spot Bond	9.27000		91.11254		9.25000	91.17105			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.27000		91.11254		9.25000	91.17105			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.98000		93.86637		8.96000	93.91370			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.75376			100.73108			400,000,000	100,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.91000		103.53534		7.88500	103.56239			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		113.98542		2.35000	113.94576			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.66500		98.73545		8.64000	98.78438			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.31131		8.50000	101.28815			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.08500		103.64787		10.08500	103.62000			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.00087			100.98093			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.38000		76.87155		10.38000	76.85042			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.01962			99.99977			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.12127			100.10104			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.60741			100.58415			800,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond		0.00000	100.13522			100.11266			0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.58038			100.55483			0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	101.24106			101.21926			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	100.76624			100.74401			800,000,000	200,000,000.00
SSN034	On 02/06/2020	Spot Bond		0.00000	101.12160			101.09922			400,000,000	100,000,000.00
SY1234	On 26/08/2015	Spot Bond		0.00000	99.36458			99.34642			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.52384			98.54141			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.52331			98.54089			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	98.62752			98.64512			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.59244			99.57472			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.52429			99.50667			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.53920			99.52147			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.54051			99.52283			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.52147			99.50375			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.46830			99.45058			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.34346			99.32571			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	99.14378			99.12594			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	99.11313			99.09540			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	99.01374			98.99613			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.62497			99.61827			0	0.00
SY1252	On 20/10/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.38000	104.96568		6.35000	104.95361			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond		8.69500	104.79040		8.69500	104.76603			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	101.26761			101.24677			400,000,000	100,000,000.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.34465			101.32325			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.21000	101.05372		9.19000	101.10056			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	62.72131		100.00000	62.56937			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.03486			100.01755			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.51777			101.49879			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.56916			100.54871			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.57212			100.55245			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.60057			100.57995			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.19460						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	88.69249		100.00000	88.56633			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	103.16503			103.12781			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	99.88493			99.86577			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	99.88411			99.86481			0	0.00
TFS135	On 06/07/2018	Spot Bond		0.00000	100.33075			100.30880			0	0.00
TFS136	On 06/07/2020	Spot Bond		0.00000	100.33887			100.31640			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	99.89366			99.87540			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.55500	100.95908		7.53500	100.95782			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.04040			100.02020			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.04146			100.02073			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.08352		7.83000	100.06264			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.03982			100.01991			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.04114			100.02056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.04307			100.02154			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.03982			100.01991			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.04114			100.02056			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.07650		7.16000	100.05737			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.04372			100.02186			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.04351			100.02176			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.04856			100.02428			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.04788			100.02393			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.06832			100.03415			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.06599			100.03299			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.03976			100.01988			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.04146			100.02073			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.09292		8.73000	100.06968			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.79364			99.77361			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.04114			100.02056			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.82500		98.47600		8.80000	98.51678			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.61520			99.59672			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.03835			100.01931			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.04383			100.02191			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.04325			100.02162			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.04030			100.02030			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.04846			100.02422			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.04825			100.02411			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
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.04378			100.02205			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.06470			100.03234			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.06491			100.03244			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.06190			100.03121			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.25082			101.23027			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.29277			101.27151			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.16000		103.84423		9.14000	103.88552			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.26761			101.24677			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.32631			101.30451			400,000,000	100,000,000.00
TH12A6	On 21/08/2019	Spot Bond	9.07000		101.77368		9.05000	101.81510			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.27716			101.25686			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.34465			101.32325			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.18000		100.59214		9.16000	100.63441			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.40174			101.37868			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.40174			101.37868			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.42055			101.39790			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.42055			101.39790			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.53570			101.51042			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.53570			101.51042			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.55540			101.53054			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.55371			101.52889			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.07812			102.04378			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.07812			102.04378			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.28954			102.25583			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12D4	On 21/02/2048	Spot Bond		0.00000	102.09218			102.05850			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.03840			100.01934			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.82654		101.06155	5.81229			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	100.23591			100.21817			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.03759			100.01893			3,000,000,000	1,500,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.36974			100.35170			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.03759			100.01893			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.03813			100.01921			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.03840			100.01934			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.03726			100.01877			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.03813			100.01921			0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.04112			100.02071			0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.04112			100.02071			0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.04112			100.02071			0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.04546			100.02291			0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.04655			100.02346			0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.04519			100.02277			0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.06685			100.03373			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.06820			100.03442			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.06766			100.03414			0	0.00
TL20	On 22/02/2020	Spot Bond	9.44000		90.01537		9.42000	90.05920			0	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.13000		104.03136		8.15500	103.95622			40,000,000,000	10,600,000,000.00
TN20	On 17/09/2020	Spot Bond	9.44000		107.84685		9.42000	107.90227			6,900,000	12,336,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.46939		100.00000	1.46583			0	0.00
TN23	On 06/11/2023	Spot Bond	9.71000		108.33966		9.69000	108.42855			0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.80500		102.07514		9.80500	102.04815			0	13,476,100,000.00
TN27	On 14/11/2027	Spot Bond	9.84500		94.98482		9.84500	94.96001			0	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	10.28000		104.62579		10.28500	104.55859			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.59500		104.37522		10.60500	104.25740			0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.84029			100.82011			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.11316			101.09280			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.40877			101.38840			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.44404			101.42315			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.44768			101.42673			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.62174			101.59819			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.98269			101.95373			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.44589			101.42497			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.07500		10.00000	111.04600			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.32866			100.30706			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.33513			100.31313			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.23126			100.21034			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond			0.00000		99.92861			99.90621			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		99.75935		10.00000	99.73266			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		99.76534		9.75000	99.73931			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		9.77029		100.00000	9.74511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.73668			100.71645			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.78128			100.75984			0.00	400,000,000	100,000,000.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.38365		100.00000	8.36333			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		8.93169		100.00000	8.91006			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.80604			100.78391			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.26052		100.00000	9.23809			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.81098			100.78873			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.53455		100.00000	9.51145			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.94927			100.92321			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.87767		100.00000	12.84647			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		101.25347			101.21901			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.54962		100.00000	16.50953			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.65219		100.00000	11.62397			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		99.98171			99.96343			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		99.72315			99.70469			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		99.45832			99.43964			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		99.19427			99.17553			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		104.90267			104.86407			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		103.70056			103.66241			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
TSP178	On 29/10/2015	Spot Bond	0.00000		98.14094			98.12216			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.64749			97.62896			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.33951			97.32064			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.63343			96.61503			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.40502			96.38677			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		96.07135			96.05273			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.75894			95.74009			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.40367			95.38444			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		95.13448			95.11525			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.94936			97.93121			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.37558			94.35652			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		94.05224			94.03299			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.71242			93.69296			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond	0.00000		96.82498			96.80694			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.05536		100.00000	15.01889			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		103.16712			103.14849			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.54954			100.53092			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.11063			100.09218			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.65820			101.64037			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.60693			101.58908			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.33723			101.31830			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		101.17089			101.15288			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		101.03685			101.01897			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC101	On 26/08/2015	Spot Bond	0.00000		100.90178			100.88375			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		101.00877			100.99075			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		101.05289			101.03407			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.21725			100.19915			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000		100.16294			100.14483			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000		100.14761			100.12914			0	0.00
TWC108	On 16/10/2015	Spot Bond	0.00000		100.12673			100.10862			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000		100.10862			100.09052			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.99767			100.97772			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000		100.18020			100.16018			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.91822			100.89985			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000		100.16466			100.14637			0	0.00
UG21	On 02/03/2021	Spot Bond	9.10000		111.02167	9.08000	111.08512				0	4,300,000.00
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		7.42721	100.00000	7.41251				0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.45573	100.00000	8.42934				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.25678	100.00000	7.24241				0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.35928	100.00000	8.33318				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.46581			103.44622			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.42619			101.40638			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.31852			102.29871			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.53313			100.51313			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE02	On 08/05/2016	Spot Bond	0.00000	101.58277			101.56176			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.58488			101.56384			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.47426			100.45277			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.48675			100.46471			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	101.55827			101.53759			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.92547			100.90411			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.97606		100.00000	6.96225			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.09706		100.00000	8.07178			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.80562		100.00000	6.79215			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.00060		100.00000	7.97562			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00034		100.00000	0.00034			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.04500	106.23381		7.02500	106.23085			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000	241.18112		1.30000	246.54167			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.53000	103.82348		7.50500	103.84590			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.91000	104.88521		7.88500	104.94665			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.18500	104.53585		8.16500	104.59351			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.40000	104.05494		8.38000	104.12433			0.00	200,000,000	2,900,000,000.00
Z020	On 19/10/2015	Spot Bond	5.80000	98.60548		5.77000	98.59722			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.30000	74.04955		7.27500	74.11004			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	44.61549		100.00000	44.53084			0.00	0	0.00

Total for j-Bonds : 0.00 17,965,995,200 2287083292800.00

Grand Total: 0.00 17,966,046,203 2287086535400.00