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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/05/2015	Any day expiry	12.06450	12.06450	12.04090	12.04090				14.91	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry	12.06450	12.06450	12.04290	12.04290				15.63	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.07050	12.07050	12.04880	12.04880				14.35	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	Call	94.30400	0.09430	91.01640	0.09102	94.304	14.41	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	Call	72.68360	0.07268	71.31870	0.07132	72.684	14.73	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry	12.07450	12.07450	12.05270	12.05270				14.91	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry	12.08660	12.08660	12.06470	12.06470				15.14	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	Call	212.92930	0.21293	201.76990	0.20177	212.929	14.97	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	Call	57.27720	0.05728	55.08220	0.05508	57.277	16.51	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry	12.08860	12.08860	12.06670	12.06670				15.27	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	0.52120	0.00052	0.67890	0.00068	0.521	20.66	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	0.89880	0.00090	1.09670	0.00110	0.899	19.65	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	1.79390	0.00179	2.14890	0.00215	1.794	17.76	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	259.25350	0.25925	246.56280	0.24656	259.253	15.05	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	102.35980	0.10236	97.69180	0.09769	102.360	15.84	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.10930	0.00011	0.18420	0.00018	0.109	36.49	0	300.00
\$ / R	On 03/06/2015	Any day expiry	12.10280	12.10280	12.08070	12.08070				15.41	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	111.93140	0.11193	105.63240	0.10563	111.931	16.31	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 04/06/2015	Any day expiry		12.10480	12.10480	12.08270	12.08270		15.47	0.00	0	0.00
\$ / R	11.60	Put	Any day expiry	28.24470	0.02824	31.91330	0.03191	28.245	14.92	0.00	0	5,500.00	
\$ / R	12.45	Call	Any day expiry	80.22770	0.08023	75.68030	0.07568	80.228	17.00	0.00	0	5,500.00	
\$ / R		On 09/06/2015	Any day expiry		12.11490	12.11490	12.09270	12.09270		15.41	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.12100	12.12100	12.09870	12.09870		15.55	0.00	58,748	973,249.00
\$ / R	10.73	Put	Foreign Exchange Future	1.38840	0.00139	1.56560	0.00157	1.388	17.17	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	1.48800	0.00149	1.67410	0.00167	1.488	17.07	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	1.76980	0.00177	1.98020	0.00198	1.770	16.84	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	3.54550	0.00355	3.92200	0.00392	3.546	16.18	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	3.86190	0.00386	4.27080	0.00427	3.862	16.12	0.00	0	55,000.00	
\$ / R	11.35	Put	Foreign Exchange Future	15.87090	0.01587	17.41700	0.01742	15.871	15.22	0.00	0	51,500.00	
\$ / R	11.48	Call	Foreign Exchange Future	666.70050	0.66670	646.78790	0.64679	666.701	14.88	0.00	0	1,600.00	
\$ / R	11.50	Put	Foreign Exchange Future	27.62190	0.02762	30.16580	0.03017	27.622	14.83	0.00	0	1,750.00	
\$ / R	11.50	Call	Foreign Exchange Future	648.62190	0.64862	628.86580	0.62887	648.622	14.83	0.00	0	3,940.00	
\$ / R	11.60	Call	Foreign Exchange Future	563.32700	0.56333	544.52540	0.54453	563.327	14.95	0.00	0	500.00	
\$ / R	11.65	Call	Foreign Exchange Future	522.59710	0.52260	504.33970	0.50434	522.597	15.01	0.00	0	800.00	
\$ / R	11.65	Put	Foreign Exchange Future	51.59710	0.05160	55.63970	0.05564	51.597	15.01	0.00	0	110.00	
\$ / R	11.78	Put	Foreign Exchange Future	82.61720	0.08262	88.26610	0.08827	82.617	15.16	0.00	0	15,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	88.35170	0.08835	94.26870	0.09427	88.352	15.19	0.00	0	6,000.00	
\$ / R	12.00	Call	Foreign Exchange Future	282.18860	0.28219	268.70670	0.26871	282.189	15.43	0.00	0	11,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	161.18860	0.16119	170.00670	0.17001	161.189	15.43	0.00	0	34,600.00	
\$ / R	12.02	Put	Foreign Exchange Future	170.07580	0.17008	179.19880	0.17920	170.076	15.45	0.00	0	7,000.00	
\$ / R	12.04	Call	Foreign Exchange Future	260.25900	0.26026	247.38660	0.24739	260.259	15.48	0.00	0	10,000.00	
\$ / R	12.13	Call	Foreign Exchange Future	216.41410	0.21641	204.99390	0.20499	216.414	15.67	0.00	0	15,000.00	
\$ / R	12.15	Call	Foreign Exchange Future	207.99590	0.20800	196.92960	0.19693	207.996	15.75	0.00	0	2,000.00	
\$ / R	12.30	Call	Foreign Exchange Future	153.48520	0.15349	144.91000	0.14491	153.485	16.35	0.00	0	1,600.00	
\$ / R	12.40	Call	Foreign Exchange Future	124.72070	0.12472	117.61090	0.11761	124.721	16.75	0.00	0	125.00	
\$ / R	12.50	Put	Foreign Exchange Future	480.08020	0.48008	496.55820	0.49656	480.080	17.15	0.00	0	300.00	
\$ / R	12.50	Call	Foreign Exchange Future	101.08020	0.10108	95.25820	0.09526	101.080	17.15	0.00	0	31,000.00	
\$ / R	12.56	Call	Foreign Exchange Future	89.03240	0.08903	83.89480	0.08389	89.032	17.39	0.00	0	1,750.00	
\$ / R	12.60	Call	Foreign Exchange Future	81.79140	0.08179	77.07490	0.07707	81.791	17.55	0.00	0	125.00	
\$ / R	12.63	Call	Foreign Exchange Future	76.74470	0.07674	72.32600	0.07233	76.745	17.67	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	36.75460	0.03675	34.88110	0.03488	36.755	19.40	0.00	0	15,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	915.75460	0.91575	936.18110	0.93618	915.755	19.40	0.00	0	501.00	
\$ / R	13.22	Call	Foreign Exchange Future	24.43390	0.02443	23.36040	0.02336	24.434	20.46	0.00	0	22,850.00	
\$ / R	13.25	Put	Foreign Exchange Future	1,152.15010	1.15215	1,173.45870	1.17346	1,152.150	20.60	0.00	0	201.00	
\$ / R	13.25	Call	Foreign Exchange Future	23.15010	0.02315	22.15870	0.02216	23.150	20.60	0.00	0	110.00	
\$ / R	13.46	Call	Foreign Exchange Future	15.80340	0.01580	15.26120	0.01526	15.803	21.54	0.00	0	22,320.00	
\$ / R	13.50	Call	Foreign Exchange Future	14.71240	0.01471	14.23400	0.01423	14.712	21.72	0.00	0	51,500.00	
\$ / R		On 26/06/2015	Any day expiry		12.14960	12.14960	12.12690	12.12690		15.73	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	4.78820	0.00479	5.10820	0.00511	4.788	16.31	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	15.03560	0.01504	16.34570	0.01635	15.036	15.40	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	161.09310	0.16109	153.19890	0.15320	161.093	16.84	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	6.05630	0.00606	6.17720	0.00618	6.056	33.26	0.00	0	300.00	
\$ / R		On 30/06/2015	Any day expiry		12.15780	12.15780	12.13500	12.13500		15.66	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.17010	12.17010	12.14720	12.14720		15.79	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	218.28570	0.21829	209.02540	0.20903	218.286	16.42	0.00	0	5,500.00	
\$ / R		On 13/07/2015	Any day expiry		12.18440	12.18440	12.16130	12.16130		15.81	0.00	0	2,477.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 29/07/2015	Any day expiry			12.21730		12.21730		12.19390	12.19390		15.87	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	15.62120		0.01562	16.29120	0.01629		15.621	15.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	36.66680		0.03667	38.17830	0.03818		36.667	15.14	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	202.35920		0.20236	194.91410	0.19491		202.359	17.48	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	20.95490		0.02095	20.50020	0.02050		20.955	31.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.27810		12.27810	12.25430	12.25430			16.01	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	27.55480		0.02755	28.31310	0.02831		27.555	15.63	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	54.86080		0.05486	56.43020	0.05643		54.861	15.01	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	223.95490		0.22395	216.65230	0.21665		223.955	18.16	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	34.55670		0.03456	33.95550	0.03396		34.557	30.53	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.28670		12.28670	12.26280	12.26280			16.09	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.30830		12.30830	12.28410	12.28410			16.10	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.31690		12.31690	12.29270	12.29270			16.07	0.00	9,979	183,701.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	22.85090		0.02285	23.43750	0.02344		22.851	16.07	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,741.39450		1.74139	1,717.82520	1.71783		1,741.395	15.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	46.65280		0.04665	47.89420	0.04789		46.653	15.09	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,365.12430		1.36512	1,342.20930	1.34221		1,365.124	15.05	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	48.22430		0.04822	49.50930	0.04951		48.224	15.05	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,214.21140		1.21421	1,191.79350	1.19179		1,214.211	14.90	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	71.53220		0.07153	73.42090	0.07342		71.532	14.90	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	85.45190		0.08545	87.68470	0.08768		85.452	14.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	126.04720		0.12605	129.25670	0.12926		126.047	14.83	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	135.19270		0.13519	138.61350	0.13861		135.193	14.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	866.72290		0.86672	846.27910	0.84628		866.723	14.80	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	149.82290		0.14982	153.57910	0.15358		149.823	14.80	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	154.94900		0.15495	158.82300	0.15882		154.949	14.80	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	212.92700		0.21293	218.11850	0.21812		212.927	15.00	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	614.31090		0.61431	597.08370	0.59708		614.311	15.43	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	297.41090		0.29741	304.38370	0.30438		297.411	15.43	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	572.55380		0.57255	556.06820	0.55607		572.554	15.60	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	547.71280		0.54771	531.69490	0.53169		547.713	15.71	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	514.51790		0.51452	499.15730	0.49916		514.518	15.86	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	500.84900		0.50085	485.77010	0.48577		500.849	15.92	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	396.22080		0.39622	383.63500	0.38364		396.221	16.65	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	307.71460		0.30771	297.63390	0.29763		307.715	17.52	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	249.41380		0.24941	241.14150	0.24114		249.414	18.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	247.46120		0.24746	239.25400	0.23925		247.461	18.34	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	241.71610		0.24172	233.69440	0.23369		241.716	18.43	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	192.44400		0.19244	186.06830	0.18607		192.444	19.35	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	126.60870		0.12661	122.51880	0.12252		126.609	21.16	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	104.82320		0.10482	101.51670	0.10152		104.823	22.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	89.01460		0.08901	86.28820	0.08629		89.015	22.90	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.34700		12.34700	12.32250	12.32250			16.18	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	40.50610		0.04051	41.10630	0.04111		40.506	15.50	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	71.49940		0.07150	73.89440	0.07389		71.499	14.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	114.31540		0.11432	116.95920	0.11696		114.315	14.81	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	243.16460		0.24316	234.97320	0.23497		243.165	18.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	150.09670		0.15010	144.98410	0.14498		150.097	21.00	0.00	0	1,000.00

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\$ / R	On 28/09/2015	Any day expiry	16.80	Call	51.01650	0.05102	48.77060	0.04877	51.016	29.76	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.35130	12.35130	12.32680	12.32680		16.20	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.41160	12.41160	12.38650	12.38650		16.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	52.87950	0.05288	54.14250	0.05414	52.879	15.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	85.35510	0.08536	87.37470	0.08737	85.355	14.70	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	261.18450	0.26118	252.01650	0.25202	261.185	19.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	68.80560	0.06881	66.37790	0.06638	68.806	29.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.47230	12.47230	12.44660	12.44660		16.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	62.88930	0.06289	64.50750	0.06451	62.889	15.37	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	97.83220	0.09783	100.25370	0.10025	97.832	14.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	273.71260	0.27371	263.44490	0.26344	273.713	20.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	74.59590	0.07460	71.36150	0.07136	74.596	28.81	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.50080	12.50080	12.47460	12.47460		16.40	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.50740	12.50740	12.48110	12.48110		16.40	0.00	275	85,209.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	82.37960	0.08238	84.56760	0.08457	82.380	15.05	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,639.77960	1.63978	1,615.66760	1.61567	1,639.780	15.05	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,594.99590	1.59500	1,571.00080	1.57100	1,594.996	14.96	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,418.96290	1.41896	1,395.49080	1.39549	1,418.963	14.58	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,257.73670	1.25774	1,234.88230	1.23488	1,257.737	14.56	0.00	1,057	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	204.59620	0.20460	208.76400	0.20876	204.596	14.67	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	247.36200	0.24736	252.05220	0.25205	247.362	14.74	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	263.96370	0.26396	268.84570	0.26885	263.964	14.76	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	299.29800	0.29930	304.57900	0.30458	299.298	14.81	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	344.99740	0.34500	350.71840	0.35072	344.997	15.08	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	801.43530	0.80144	0.00000	0.00000	801.435	15.34	0.00	537	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	777.16560	0.77717	757.23550	0.75724	777.166	15.48	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	470.61730	0.47062	454.91910	0.45492	470.617	17.74	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	445.32400	0.44532	430.13570	0.43014	445.324	18.01	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	421.81430	0.42181	407.12340	0.40712	421.814	18.28	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	371.88940	0.37189	358.34050	0.35834	371.889	18.93	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	360.69510	0.36070	347.41750	0.34742	360.695	19.09	0.00	1,074	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	238.49100	0.23849	228.58480	0.22858	238.491	21.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	196.30440	0.19630	187.76780	0.18777	196.304	22.49	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	186.72790	0.18673	178.52020	0.17852	186.728	22.82	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	184.62730	0.18463	176.49370	0.17649	184.627	22.89	0.00	0	66,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	175.59010	0.17559	168.32090	0.16832	175.590	26.55	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.52930	12.52930	12.50260	12.50260		16.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	70.69340	0.07069	72.76270	0.07276	70.693	15.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	107.78000	0.10778	110.69050	0.11069	107.780	14.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	280.16640	0.28017	268.59550	0.26860	280.166	20.67	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	77.28220	0.07728	73.15570	0.07316	77.282	28.43	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.64550	12.64550	12.61690	12.61690		16.56	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	221.22520	0.22123	227.08980	0.22709	221.225	14.42	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	256.46840	0.25647	249.41430	0.24941	256.468	23.60	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.70920	12.70920	12.67950	12.67950		16.61	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.71610	12.71610	12.68620	12.68620		16.60	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	123.68610	0.12369	127.80900	0.12781	123.686	14.74	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	294.27820	0.29428	300.83930	0.30084	294.278	14.57	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	304.92280		0.30492		311.57670	0.31158	304.923	14.60	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	334.44460		0.33444		341.34900	0.34135	334.445	14.68	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	349.82300		0.34982		356.84740	0.35685	349.823	14.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	419.73230		0.41973		427.25450	0.42725	419.732	14.99	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	465.89110		0.46589		450.11220	0.45011	465.891	19.64	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	406.65910		0.40666		392.18230	0.39218	406.659	20.48	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	369.40770		0.36941		355.80400	0.35580	369.408	21.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	293.83630		0.29384		282.48350	0.28248	293.836	24.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	291.71200		0.29171		280.79720	0.28080	291.712	27.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	54.32040		0.05432		51.10540	0.05111	54.320	27.74	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.91120		12.91120		12.87740	12.87740		16.93	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.91970		12.91970		12.88580	12.88580		16.93	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.11860		13.11860		13.08190	13.08190		17.35	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.12710		13.12710		13.09020	13.09020		17.34	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.30910		13.30910		13.26960	13.26960		17.64	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.31970		13.31970		13.28000	13.28000		17.81	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.12100		12.12100		12.09870	12.09870		15.55	0.00	122	700.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.31690		12.31690		12.29270	12.29270		16.07	0.00	22	187.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.50740		12.50740		12.48110	12.48110		16.40	0.00	4	14.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.71610		12.71610		12.68620	12.68620		16.60	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.97800		18.97800		18.82950	18.82950		14.97	0.00	3,994	30,243.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	9.21200		0.00921		12.17420	0.01217	9.212	19.17	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	67.28250		0.06728		52.65030	0.05265	67.283	16.65	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.27140		19.27140		19.11810	19.11810		14.52	0.00	20	1,231.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Call	1,430.72710		1.43073		1,305.34360	1.30534	1,430.727	13.55	0.00	724	0.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	159.32710		0.15933		187.24360	0.18724	159.327	13.55	0.00	724	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	196.83630		0.19684		232.31150	0.23231	196.836	13.61	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	298.24280		0.29824		349.60450	0.34960	298.243	13.79	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	294.29000		0.29429		263.98950	0.26399	294.290	16.27	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.55950		19.55950		19.40190	19.40190		14.59	0.00	8,050	8,264.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	200.24210		0.20024		226.46220	0.22646	200.242	13.45	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	619.32420		0.61932		568.53750	0.56854	619.324	15.73	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	514.82350		0.51482		473.68340	0.47368	514.823	16.39	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.87950		19.87950		19.71440	19.71440		14.75	0.00	0	35.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10108		0.10108		0.10090	0.10090		12.27	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10285		0.10285		0.10265	0.10265		13.94	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10462		0.10462		0.10441	0.10441		15.12	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.60670		13.60670		13.47720	13.47720		13.47	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	15.79460		0.01579		11.05800	0.01106	15.795	16.36	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.63360		13.63360		13.50380	13.50380		13.85	0.00	994	158,587.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	1.83900		0.00184		3.16890	0.00317	1.839	15.60	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	7.98720		0.00799		13.33200	0.01333	7.987	14.34	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	118.18720		0.11819		168.97110	0.16897	118.187	13.69	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	161.72080		0.16172		121.91810	0.12192	161.721	14.27	0.00	0	35,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	64.41470		0.06441	47.16370	0.04716	64.415	15.63	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	4.81230		0.00481	3.10280	0.00310	4.812	19.11	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.87330		13.87330	13.73980	13.73980		14.20	0.00	5	23,192.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	66.92310		0.06692	84.74520	0.08475	66.923	13.35	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	97.23010		0.09723	121.27090	0.12127	97.230	13.26	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	965.43050		0.96543	860.66090	0.86066	965.431	13.20	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	192.38850		0.19239	168.88850	0.16889	192.388	16.78	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.11050		14.11050	13.97300	13.97300		14.58	0.00	0	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	169.76650		0.16977	199.43220	0.19943	169.767	13.13	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	505.13270		0.50513	575.15620	0.57516	505.133	14.17	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	182.77450		0.18277	167.59320	0.16759	182.775	19.91	0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.37820		14.37820	14.23470	14.23470		14.80	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.92400		14.92400	14.76840	14.76840		15.35	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			459.69200		459.69200	461.18000	461.18000			0.00	0	124.00
AL37	On 05/11/2015	Index Future			467.34200		467.34200	468.85900	468.85900			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			541.66700		541.66700	545.24900	545.24900			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			550.68200		550.68200	554.32800	554.32800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.08900		494.08900	497.67300	497.67300			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			502.31100		502.31100	505.96000	505.96000			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			510.87300		510.87300	514.58700	514.58700			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.65800		9.65800	9.55720	9.55720		11.52	0.00	100	13,882.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.09390		0.00009	0.26590	0.00027	0.094	15.27	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.43930		0.00044	1.26670	0.00127	0.439	14.16	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	3.83290		0.00383	8.91260	0.00891	3.833	12.75	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	517.19340		0.51719	428.13060	0.42813	517.193	12.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	224.37100		0.22437	167.01150	0.16701	224.371	11.71	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	133.38590		0.13339	99.15320	0.09915	133.386	11.52	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.76210		9.76210	9.65930	9.65930		13.01	0.00	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.86830		9.86830	9.76320	9.76320		13.96	0.00	1	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.98870		9.98870	9.88000	9.88000		13.58	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.10110		10.10110	10.01150	10.01150		13.08	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.24980		10.24980	10.15770	10.15770		12.94	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			13.10450		13.10450	12.96570	12.96570		14.12	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.37080		13.37080	13.22810	13.22810		15.01	0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.94790		1.94790	1.94360	1.94360		15.00	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96690		1.96690	1.96220	1.96220		15.06	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.82980		1.82980	1.81100	1.81100		15.09	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.86380		1.86380	1.84470	1.84470		13.44	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
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 07/05/2015	Bond Future	125.96281		125.96281		125.96281	125.96281			0	0.00
EL28	On 06/08/2015	Bond Future	127.23659		127.23659		127.22612	127.22612			0	0.00
EL28	On 05/11/2015	Bond Future	127.79548		127.79548		127.78604	127.78604			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 07/05/2015	Bond Future	9.73000		82.25612		9.73000	82.25612			0	0.00
ES33	On 06/08/2015	Bond Future	9.83036		83.51430		9.71269	84.35822			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.91569		81.10387		9.79420	81.96247			0	0.00
ES33	On 04/02/2016	Bond Future	10.00242		82.48779		9.87692	83.36152			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	490.78900		490.78900		494.04400	494.04400			0	461.00
GOVI	On 05/11/2015	GOVI	498.95600		498.95600		502.27000	502.27000			0	27.00
GOVI	On 04/02/2016	GOVI	507.46000		507.46000		510.83400	510.83400			0	0.00
I2025	On 07/05/2015	Bond Future	121.80550		121.80550		121.80550	121.80550			0	0.00
I2025	On 06/08/2015	Bond Future	122.76071		122.76071		122.75234	122.75234			0	16.00
I2025	On 05/11/2015	Bond Future	124.78505		124.78505		124.77752	124.77752			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.23726		131.23726		131.23726	131.23726			0	0.00
I2038	On 06/08/2015	Bond Future	131.02053		131.02053		131.01091	131.01091			531	3,345.00
I2038	On 05/11/2015	Bond Future	133.18107		133.18107		133.17237	133.17237			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	132.36964		132.36964		132.36964	132.36964			0	0.00
I2046	On 06/08/2015	Bond Future	132.65210		132.65210		132.64214	132.64214			0	6,022.00
I2046	On 05/11/2015	Bond Future	133.44115		133.44115		133.43231	133.43231			0	0.00
I2046	On 31/03/2046	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
I2050	On 07/05/2015	Bond Future	143.94466		143.94466		143.94466	143.94466			0	0.00
I2050	On 06/08/2015	Bond Future	141.87349		141.87349		141.86267	141.86267			373	3,768.00
I2050	On 05/11/2015	Bond Future	144.21278		144.21278		144.20295	144.20295			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	233.93600		233.93600		233.99300	233.99300			0	1,080.00
IGOV	On 05/11/2015	Index Future	237.82900		237.82900		237.88900	237.88900			0	17.00
IGOV	On 04/02/2016	Index Future	241.88200		241.88200		241.94600	241.94600			0	0.00
ILBI	On 06/08/2015	Index Future	633.98700		633.98700		634.14200	634.14200			0	159.00
ILBI	On 05/11/2015	Index Future	644.50000		644.50000		644.66100	644.66100			0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.24000	93.76000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.36000		93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.40000		93.60000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.52000		93.48000		6.52000	93.48000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.90000		93.10000		6.90000	93.10000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.12500		92.87500		7.12500	92.87500			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.29000		92.71000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.43000		92.57000		7.43000	92.57000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.56000		92.44000		7.56000	92.44000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12470		0.12470		0.12530	0.12530			0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12320		0.12320		0.12480	0.12480			0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12160		0.12160		0.12410	0.12410			0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06040		0.06040		0.06030	0.06030			0	43,800.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05780		0.05780		0.05760	0.05760			0	6,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05640		0.05640		0.05640	0.05640			0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future	8.89900		8.89900		8.88440	8.88440		10.78	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future	8.96050		8.96050		8.94580	8.94580		11.60	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future	9.03150		9.03150		9.01480	9.01480		12.86	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.12480		1.12480		1.11610	1.11610			0	1,095.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.12640		1.12640		1.11770	1.11770			0	24,550.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.12820		1.12820		1.11950	1.11950			0	0.00
R186	On 07/05/2015	Bond Future	8.19000		121.17580		8.19000	121.17580		9.28	0	0.00
R186	On 06/08/2015	Bond Future	8.23415		117.98314		8.12598	118.86330		9.43	1,204	40,760.00
R186	On 06/08/2015	Bond Future	7.75	Call	713.10000	0.71310	953.90000	0.95390	713.100	9.25	0	1,000.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,403.00000	1.40300	1,118.28000	1.11828	1,403.000	9.52	0	4,229.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,261.46000	1.26146	999.29000	0.99929	1,261.460	9.54	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,131.52000	1.13152	890.90000	0.89090	1,131.520	9.56	0	4,229.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R186	On 06/08/2015	Bond Future	8.90	Put	490.79000		0.49079		370.34000	0.37034	490.790	9.73	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.28673		119.92936		8.17443	120.82505		9.31	0.00	0	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,377.64000		3.37764		2,946.31000	2.94631	3,377.640	9.30	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,253.26000		3.25326		2,832.87000	2.83287	3,253.260	9.31	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,866.97000		2.86697		2,482.53000	2.48253	2,866.970	9.36	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,515.79000		2.51579		2,166.24000	2.16624	2,515.790	9.41	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,133.36000		1.13336		945.86000	0.94586	1,133.360	9.65	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.33678		116.67654		8.22012	117.58843		9.41	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.37175		118.80308		8.25033	119.73413		9.41	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.39726		293.39726		293.39726	293.39726			0.00	0	0.00
R197	On 06/08/2015	Bond Future			291.52667		291.52667		291.92430	291.92430			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.33353		296.33353		296.74029	296.74029			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			244.25200		244.25200		244.25200	244.25200			0.00	0	0.00
R202	On 06/08/2015	Bond Future			244.16188		244.16188		244.14420	244.14420			0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			248.18756		248.18756		248.17163	248.17163			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.98000		100.20235		7.98000	100.20235		7.38	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.99777		102.08333		7.90447	102.60190		7.18	0.00	3	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	90.36000		0.09036		67.09000	0.06709	90.360	7.56	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.05494		99.84253		7.95726	100.37048		7.38	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.11194		101.54575		8.00946	102.08344		7.08	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.18000		103.55434		7.18000	103.55434		2.55	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.18776		105.38171		7.11526	105.52230		2.37	0.00	698	16,103.00
R203	On 06/08/2015	Bond Future	7.84	Put	103.89000		0.10389		85.23000	0.08523	103.890	2.46	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.24990		102.95311		7.16639	103.09691		2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.31195		104.70958		7.21383	104.85657		1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.61000		97.17472		8.61000	97.17472			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.67277		94.76975		8.55996	95.65973			0.00	0	8,573.00
R2030	On 05/11/2015	Bond Future			8.72749		96.33398		8.61107	97.23951			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.71000		96.90176		8.71000	96.90176			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.76364		98.54930		8.65614	99.45738			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.81976		96.01895		8.70890	96.94292			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.87399		97.65735		8.75965	98.59779			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
R2032	On 31/03/2032		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 07/05/2015		Bond Future	8.80500	99.41801		8.80500	99.41801			0	0.00
R2037	On 06/08/2015		Bond Future	8.87830	96.67074		8.76060	97.76910			0	33,089.00
R2037	On 05/11/2015		Bond Future	8.93058	98.26652		8.80951	99.38377			0	0.00
R2037	On 04/02/2016		Bond Future	8.98241	95.68559		8.85776	96.82266			0	0.00
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 07/05/2015		Bond Future	7.43500	104.86877		7.43500	104.86877		3.61	0	0.00
R204	On 06/08/2015		Bond Future	7.44714	102.73799		7.36671	102.97595		3.60	60	11,940.00
R204	On 06/08/2015	8.41	Put	54.76000	0.05476		42.08000	0.04208	54.760	3.79	0	699.00
R204	On 05/11/2015		Bond Future	7.50854	104.43263		7.42053	104.67539		3.42	0	0.00
R204	On 04/02/2016		Bond Future	7.56604	102.17690		7.46911	102.42455		3.26	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 07/05/2015		Bond Future	8.86000	101.27930		8.86000	101.27930			0	0.00
R2044	On 06/08/2015		Bond Future	8.94023	98.32818		8.81745	99.58024			0	10,733.00
R2044	On 05/11/2015		Bond Future	8.99037	99.95132		8.86421	101.22480			0	0.00
R2044	On 04/02/2016		Bond Future	9.04003	97.27397		8.91029	98.56995			0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 07/05/2015		Bond Future	8.83500	100.80750		8.83500	100.80750			0	0.00
R2048	On 06/08/2015		Bond Future	8.92001	102.11968		8.79728	103.40963			0	35,237.00
R2048	On 05/11/2015		Bond Future	8.97113	99.37315		8.84499	100.68526			0	0.00
R2048	On 04/02/2016		Bond Future	9.02214	101.06854		8.89242	102.40366			0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 07/05/2015		Bond Future	7.65500	100.76030		7.65500	100.76030		4.76	0	0.00
R207	On 06/08/2015		Bond Future	7.68372	98.94187		7.59395	99.27076		4.76	0	34,046.00
R207	On 06/08/2015	7.46	Call	552.00000	0.55200		685.53000	0.68553	552.000	4.70	0	70.00
R207	On 05/11/2015		Bond Future	7.74370	100.57439		7.64754	100.90952		4.56	0	0.00
R207	On 05/11/2015	7.43	Call	789.06000	0.78906		923.39000	0.92339	789.060	4.50	0	53.00
R207	On 05/11/2015	7.50	Call	884.76000	0.88476		1,029.31000	1.02931	884.760	4.51	0	19.00
R207	On 04/02/2016		Bond Future	7.80300	98.64807		7.69952	98.98964		4.44	0	0.00
R207	On 04/02/2016	7.27	Call	756.96000	0.75696		875.48000	0.87548	756.960	4.34	0	43.00
R207	On 04/02/2016	7.50	Call	1,039.35000	1.03935		1,185.20000	1.18520	1,039.350	4.39	0	19.00
R207	On 05/05/2016		Bond Future	7.83774	100.44587		7.72549	100.79587		4.44	0	0.00
R207	On 05/05/2016	7.56	Call	1,356.51000	1.35651		1,515.07000	1.51507	1,356.510	4.40	0	43.00
R207	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R207/R203	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R208	On 07/05/2015		Bond Future	7.77500	95.99518		7.77500	95.99518		5.99	0	0.00
R208	On 06/08/2015		Bond Future	7.80008	97.74404		7.70599	98.15547		5.83	15,293	38,758.00
R208	On 06/08/2015	8.85	Put	72.72000	0.07272		53.69000	0.05369	72.720	6.15	0	198.00
R208	On 05/11/2015		Bond Future	7.85729	95.95595		7.75777	96.37496		5.82	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R208	On 05/11/2015	Bond Future	8.48	Put	625.73000		0.62573	529.95000	0.52995		625.730	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.91158		97.59300	7.80608	98.01987			5.51	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 07/05/2015	Bond Future			8.75000		76.91092	8.75000	76.91092			14.67	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.81599		78.07667	8.69848	78.98462			14.41	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	195.02000		0.19502	140.76000	0.14076	195.020		15.08	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.86584		76.21612	8.74509	77.13975			14.99	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.91382		77.51652	8.78974	78.45641			14.64	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/05/2015	Bond Future			179.89759		179.89759	179.89759	179.89759				0.00	0	0.00
R210	On 06/08/2015	Bond Future			181.71361		181.71361	181.70086	181.70086				0.00	0	1,184.00
R210	On 05/11/2015	Bond Future			182.59032		182.59032	182.57883	182.57883				0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.35743		132.35743	132.35743	132.35743				0.00	0	0.00
R211	On 06/08/2015	Bond Future			132.86384		132.86384	132.85752	132.85752				0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.05496		135.05496	135.04967	135.04967				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/05/2015	Bond Future			139.57918		139.57918	139.57918	139.57918				0.00	0	0.00
R212	On 06/08/2015	Bond Future			139.98022		139.98022	139.97066	139.97066				0.00	0	1,113.00
R212	On 05/11/2015	Bond Future			142.28876		142.28876	142.28024	142.28024				0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.65000		87.29993	8.65000	87.29993			12.59	0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.71095		88.70566	8.59832	89.56244			12.33	0.00	500	18,667.00
R213	On 05/11/2015	Bond Future			8.76663		86.62403	8.65054	87.49570			12.80	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.82231		88.10179	8.70255	88.98899			12.47	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.78500		78.09221	8.78500	78.09221			15.45	0.00	0	0.00
R214	On 06/08/2015	Bond Future			8.85330		79.23250	8.73581	80.19370			15.17	0.00	350	20,751.00
R214	On 05/11/2015	Bond Future			8.90272		77.24779	8.78205	78.22561			15.76	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.95191		78.56566	8.82792	79.56063			15.41	0.00	0	4,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,579.64000		21,579.64000		21,463.72000	21,463.72000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.50130		4.50130		4.46010	4.46010		15.38	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.45680		4.45680		4.41360	4.41360		13.14	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.62730		1.62730		1.62220	1.62220			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58360		1.58360		1.57760	1.57760			90	90.00

Total for Derivatives : 0.00 104,475 4,079,137.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.84284			100.82468			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.06234			101.04178			0	0.00
AA05	On 22/03/2019	Spot Bond	8.82000		102.78310		8.74500	103.00240			400,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.62933			100.60833			0	0.00
AA07	On 15/04/2021	Spot Bond	9.19000		102.10964		9.10000	102.49320			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.01000		10.00000	107.98200			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.80868			99.78768			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.54081			98.51685			0	25,000,000.00
AB013	On 21/11/2018	Spot Bond	9.40500		96.60637		9.33000	96.79802			1,253,333,400	626,666,700.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.31691		100.00000	9.29358			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		99.85517		10.84000	99.82606			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.74007		100.00000	10.71881			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.69839			100.67639			7,600,000,000	500,000,000.00
AB09	On 03/05/2017	Spot Bond	8.68000		103.16625		8.61500	103.26013			3,600,000,000	1,800,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.04000		280.18122		2.02000	280.49869			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.56286			101.54399			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.45661			101.43643			0	2,400,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.27847			101.25701			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.31044			101.28842			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.79325			98.76966			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.30174			100.28162			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.21830			100.19739			0	0.00
ABFN13	On 14/05/2020	Spot Bond	100.00000		1.54791		100.00000	100.00000			0	0.00
ABFN14	On 14/05/2022	Spot Bond	100.00000		0.27550		100.00000	100.00000			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.78000		174.86877		1.76000	175.01504			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.95188		2.76000	164.90592			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.58638		2.17000	175.54030			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.16857		1.82000	185.12176			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.07625		81.02235		8.01125	81.13740			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.07625		81.02235		8.01125	81.13740			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.18000			99.18000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.15695			101.13530			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.33000			98.33000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.40000			97.40000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.91000			96.91000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.51000			95.51000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.82000			95.82000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.75066			100.73065			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000	100.65234			100.63196			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	94.45000			94.45000			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	93.74000			93.74000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	93.47000			93.47000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	93.21000			93.21000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.97030			100.95023			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94500	104.30878		6.89500	104.30671			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.63497			100.61303			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	91.48000			91.48000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	91.29000			91.29000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.31000	112.36467		2.31000	112.33470			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.21000	165.05892		2.21000	165.01546			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.10000	223.88826		2.10000	223.82990			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	90.00000			90.00000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.53500	91.91650		9.44500	92.35162			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	102.08000			102.08000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	71.77000			71.77000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	102.05780			101.99641			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	97.63000			97.63000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	106.64500			106.21500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		110.16297		9.63000	110.13451			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.23000			101.23000			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	9.57000		110.59537		9.46500	111.32975			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.89500		91.16113		8.80500	91.52135			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.37000			101.37000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		112.94000			112.94000			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	9.66500		109.91186		9.56000	110.63930			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.67000			91.67000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.42548			101.40305			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.32621			100.30426			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.23000		105.66615		8.16500	105.80927			2,820,000,000	1,411,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.90000		103.30436		8.81000	103.69358			1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.26000		100.02460		9.26000	9.26000			55,600,000,000	55,300,000,000.00
ABS13	On 14/05/2022	Spot Bond	9.68000		100.00069		9.68000	9.68000			62,400,000,000	62,400,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.98000		100.59896		8.89500	100.90801			11,220,000,000	4,110,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.76500		95.00558		9.66000	95.66254			2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.55000		102.93773		7.47500	102.97804			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.85000		283.91257		1.83000	284.23683			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond		1.14000	131.32234		1.14000	131.29153			0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.84000	135.48019		1.84000	135.44581			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00633		100.00000	0.00632			0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	91.16119		100.00000	90.93993			0	0.00
ACL028	On 15/09/2015	Spot Bond		11.10500	102.89927		11.05500	102.88594			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	99.86933			99.84304			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.83963		100.00000	9.81579			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	99.86598			99.83902			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	99.81859			99.78222			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	58.64874		100.00000	58.50666			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	99.87269			99.84706			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.84952		11.00000	69.82956			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	37.53519		100.00000	37.44426			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.33860			101.31482			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.46470			101.43863			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.28235			101.25958			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.32036			101.29690			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	101.33708			101.31332			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	102.46684			102.44266			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	102.46684			102.44266			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	102.48072			102.45640			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	0.00000		102.48072			102.45640			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		102.45297			102.42892			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		95.91355			95.89489			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		101.10516			101.08318			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		101.29759			101.27455			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		101.33534			101.31162			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		101.35049			101.32648			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		101.32011			101.29665			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		101.25196			101.22975			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.38000		103.80895		9.29500	104.10244			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.39306			100.36987			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		101.00540			100.98399			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		90.09082			90.07077			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		185.17429			183.28296			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		185.20415			183.31197			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		101.28226			101.25950			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		102.21384			102.19453			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.64753			101.62536			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.21259			102.19332			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.44425			102.42031			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		102.84035			102.81704			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.55734			101.53409			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.28267			102.26298			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.28684			101.26400			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		102.18129			102.16078			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.25969			101.23734			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		101.20643			101.18503			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.52981		10.23000	101.50230			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		101.17892			101.15802			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.75043			117.31635			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.48000		104.97900		9.40500	105.20455			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		101.25505			101.23278			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		117.53310		1.75000	117.50359			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		101.16368			101.14306			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		101.22432			101.20212			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		101.26203			101.23914			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		101.18659			101.16508			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		101.30086			101.28059			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		101.01817			100.99411			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		102.64514			102.62590			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		101.17300			101.15174			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		102.13319			102.11162			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		101.25449			101.23174			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		101.22836			101.20657			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	101.29282			101.26987			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.31258			101.28926			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.34379			101.32482			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.55658			101.53746			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.31723			101.29383			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.31723			101.29383			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.38257			101.35747			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.23186			101.20952			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.39190			101.36715			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.99299			102.97026			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.38257			101.35747			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	98.04875			98.02936			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.34308			101.31921			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.32232			101.29833			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	135.13197			133.77742			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	137.05976			135.68579			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	101.15639			101.13543			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	101.14582			101.12505			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	99.90963			99.89137			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.17451			101.15322			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.25966			100.23649			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.22432			101.20212			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.15790			101.13691			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	101.15639			101.13543			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.26861			101.24609			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.09021			100.06710			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	101.56311			101.53907			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.34604			100.32274			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.33622			100.31361			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.84427			101.82078			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	103.39528			103.37519			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	26.01796	100.00000	25.95281				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.73657	100.00000	14.70088				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.65085			101.63006			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.81686						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.92750						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.52641			100.50527			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.57705			100.55388			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.64448			100.61859			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.50039			100.48011			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.01500	99.21093	7.95000	99.24625				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.64057			100.61463			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.74288			100.71279			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	34.91348	100.00000	34.77356				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	9.07814	100.00000	9.14623				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.00000	100.06446	8.92500	100.27794				5,780,000,000	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.66500	111.48082	9.56000	112.06968				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.42000	104.63642		7.34500	104.67590			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.27500	104.10897		9.18500	104.62725			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.08905		100.00000	12.06229			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.04500	104.25907		9.93500	105.07844			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000	168.89140		2.46000	168.84582			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.49596			101.47432			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.35311			101.33356			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	94.55959		100.00000	94.31525			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.07810			101.05668			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	101.15946			101.13639			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	101.11126			101.09208			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	102.09980			102.07076			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.08127			101.06168			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.20642			101.18503			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.36773			101.33952			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.75641			101.73941			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.37000			93.72000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.50039			101.48343			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000	112.52499			112.24741			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.35000	243.31505		2.35000	243.25001			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	112.78479			112.35667			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	111.39336			110.73402			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	99.85818			99.83246			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	108.92643			108.51779			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	111.38769			111.10128			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.08733			100.06548			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.36500	215.75298		2.36500	215.69517			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	101.28484			101.26506			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	101.06432			101.04402			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.65664			100.63612			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.62054			100.59911			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.52953			100.50647			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.38870			100.36572			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000	94.26133			93.88088			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.33670			100.31410			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	98.39738		100.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	36.40019		100.00000	36.31918			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.15559		100.00000	18.11161			0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.26030		100.00000	18.21606			0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.78911		100.00000	17.74601			0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.46394		100.00000	31.36236			0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.26813		100.00000	43.16331			0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.87372		100.00000	17.83042			0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.79477		100.00000	29.71178			0	0.00	
ASN56U	On 29/06/2016	Spot Bond	100.00000		41.65671		100.00000	41.54068			0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		101.27763			101.25793			0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000		101.06572			101.04641			0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		100.96419			100.94320			0	0.00	
BAW11	On 01/10/2018	Spot Bond	9.05000		103.30112	8.97500		103.49387			0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000		101.20540			101.18541			0	0.00	
BAW15	On 01/02/2016	Spot Bond	0.00000		100.46709			100.44740			0	0.00	
BAW17	On 05/12/2018	Spot Bond	0.00000		101.57844			101.55763			0	0.00	
BAW18	On 05/12/2020	Spot Bond	0.00000		101.74660			101.72562			0	0.00	
BAW19	On 05/12/2020	Spot Bond	9.47000		104.59920	9.38000		104.95679			0.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93500		103.09273	6.88500		103.09305			0	2,380,000,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		55.10847		100.00000	54.97350			0	0.00	
BAW21	On 24/03/2022	Spot Bond	9.72000		99.19911	9.63000		99.61216			0	0.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		103.39359			103.37434			0	0.00	
BAW8	On 02/10/2017	Spot Bond	8.83000		103.48746	8.76500		103.60244			0	0.00	
BAYA01	On 31/03/2016	Spot Bond	10.92741		102.32906	10.87563		102.32450			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	10.89765	101.53048		10.89368	101.50141			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92785	101.52960		10.91719	101.50225			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	101.34247			101.31266			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96069	101.51758		10.94359	101.49288			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.90522	101.15971		11.77239	101.42464			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	101.37292			101.34242			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	101.37292			101.34242			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	101.37299			101.34249			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.17741	101.26307		11.12563	101.25787			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09190	101.59370		11.05185	101.58146			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89765	101.53048		10.89368	101.50141			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06072	101.69580		10.99187	101.70748			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27646	101.34631		10.19282	101.37915			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.30602			101.27702			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.28252			101.25357			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.28252			101.25357			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.60500	100.40288		11.54000	100.49186			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.53000	98.57582		11.46500	98.67663			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.19052			101.16412			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.14060		9.28000	101.11511			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA31		On 31/12/2018	Spot Bond	0.00000	101.26451			101.23596			0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.35000	100.98686		11.27500	101.11999			0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	101.22845			101.20074			0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	101.25849			101.23010			0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	101.25849			101.23010			0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	101.21403			101.18664			0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	101.28138			101.25294			0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	101.28138			101.25294			0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	101.21643			101.18898			0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	101.23917			101.21168			0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	101.28148			101.25304			0	0.00
BAYA47		On 30/09/2015	Spot Bond	0.00000	101.00783			100.98555			0	0.00
BAYA48		On 31/03/2016	Spot Bond	0.00000	101.04781			101.02420			0	0.00
BAYB02		On 31/03/2016	Spot Bond	13.92741	102.68568		13.87563	102.67262			0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.26321	102.01045		15.16738	102.10598			0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	101.64735			101.61007			0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	101.64735			101.61007			0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	101.64735			101.61007			0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	101.70689			101.66824			0	0.00
BAYB09		On 30/09/2018	Spot Bond	0.00000	101.43836			101.40586			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		32.30575	100.00000	32.24446				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.87046	100.00000	20.81934				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.99445	100.00000	18.94794				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.72497	100.00000	11.69625				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.73936	100.00000	11.71092				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.17605	100.00000	14.14134				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.28330	100.00000	12.25323				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.47496		100.45517				240,000,000	120,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.70748		100.68894				0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.74865		100.72902				0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.53238		100.51312				0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.84742	100.00000	8.82599				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.84742	100.00000	8.82599				0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805				0	0.00
BD0202	On 31/12/2018	Spot Bond	1.75000		182.93061	1.73000	183.00938				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.18500		158.89556	8.08000	160.94963				0	0.00
BD0206	On 02/03/2028	Spot Bond	8.18500		159.25597	8.08000	161.29375				0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57000		97.11230	8.46500	97.88632				0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
BEER02	On 28/03/2018	Spot Bond	7.95000		98.83581	7.87500	99.00203				0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.17752		101.15834				0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.50415		100.48314				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	101.07654			101.05653			0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.54625			100.52346			0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.57859			100.55445			0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.66870			100.64079			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.75431	100.00000	34.66919				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	100.31650			100.29525			0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.32254			100.30089			0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.32456			100.30277			0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.34871			100.32530			0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.38087			100.35530			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.99571	100.00000	33.91245				0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.99571	100.00000	33.91245				0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	101.29192			101.27062			0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.31642			101.29470			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.33000	102.22329		8.26500	102.31005			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.38987			101.36692			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.52027			101.49511			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.31563	100.00000	24.25672				0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.31563	100.00000	24.25672				0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.97806			100.95629			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.13000	98.85974		11.04500	99.12426			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BGL03	On 05/02/2025	Spot Bond	0.00000		100.25606			100.23019			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	11.02000		99.22758		10.93500	99.49920			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.07493			102.05397			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		71.16289		100.00000	71.02787			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.69649			99.67686			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.59069			100.56965			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.66000		103.95536		8.58500	104.18855			0.00	4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		98.93620			98.91876			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.54680			100.52834			0.00	0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.87777			99.89523			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.48212			101.46474			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.71459			101.69429			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.47815			101.45957			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.55122			101.53171			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.68406			101.66284			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.23724			102.20893			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		103.13097			103.09278			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		101.16786			101.14990			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		92.91919		100.00000	92.68747			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.41264			100.38831			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.42417			100.39917			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		96.97993			96.96082			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.35604			96.33716			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		98.91599		100.00000	98.64865			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	
BTC023	On 16/07/2015	Spot Bond		0.00000	98.85139			98.83286			0	0.00	
BTC028	On 18/05/2015	Spot Bond		0.00000	99.94764			99.93018			0	0.00	
BTC029	On 21/05/2015	Spot Bond		0.00000	99.89533			99.87789			0	0.00	
BTC030	On 26/05/2015	Spot Bond		0.00000	99.52838			99.51092			0	0.00	
BTC031	On 25/05/2015	Spot Bond		0.00000	99.82582			99.80841			0	0.00	
BTC032	On 28/05/2015	Spot Bond		0.00000	99.77322			99.75578			0	0.00	
BTC034	On 12/06/2015	Spot Bond		0.00000	99.51070			99.49323			0	0.00	
BTC035	On 07/07/2015	Spot Bond		0.00000	99.07139			99.05387			0	0.00	
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
BTC037	On 06/07/2015	Spot Bond		0.00000	99.08944			99.07193			0	0.00	
BTC038	On 15/07/2015	Spot Bond		0.00000	98.93182			98.91431			0	0.00	
BTC039	On 21/07/2015	Spot Bond		0.00000	98.82644			98.80892			0	0.00	
BTC040	On 27/07/2015	Spot Bond		0.00000	98.72350			98.70601			0	0.00	
BTC041	On 28/07/2015	Spot Bond		0.00000	98.71462			98.69725			0	0.00	
BTC042	On 04/06/2015	Spot Bond		0.00000	99.84299			99.86044			0	0.00	
BTC043	On 04/08/2015	Spot Bond		0.00000	99.84185			99.85942			0	0.00	
BTC044	On 09/06/2015	Spot Bond		0.00000	98.56516		100.00000	93.35038			0.00	27,300,000,000	27,300,000,000.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	40.15694		100.00000	40.05858			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.07640			101.05452			0	0.00	
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.11618			101.09348			0	0.00	
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.22789			101.20676			0	0.00	
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.91908			99.89873			0	0.00	
BYA49U	On 30/06/2018	Spot Bond		100.00000	15.71211		100.00000	15.65072			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL08	On 02/11/2016	Spot Bond	9.53000	106.60014		9.46500	106.66407			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	104.82122			104.79923			0	1,000,000,000.00
CBL11	On 06/05/2016	Spot Bond	8.58000	102.03136		8.51500	102.06872			3,600,000,000	81,200,000.00
CBL12	On 06/09/2018	Spot Bond	12.55000	98.86284		12.47500	99.02480			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	97.38331			97.34784			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.85000	99.49458		12.77500	99.67203			0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	99.94023			99.92017			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.98000	100.75195		8.91500	100.84543			0	200,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	99.05990			99.02376			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.85000	96.68050		12.77500	96.88003			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.55541			100.53514			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	95.29675			95.25267			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00183			99.97996			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.52000	92.53031		10.43000	92.83067			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09000	118.42526		9.98500	119.01907			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.09000	113.82440		9.98500	114.44819			4,000,000,000	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.01500	108.87958		9.91000	109.53247			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	102.09965			102.06787			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.73000	101.79622		11.66500	101.81744			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	101.42798			101.39883			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.81932			101.79495			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.12050		10.00000	109.09210			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.05515			101.02797			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.38695			101.36090			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR17	On 24/10/2017	Spot Bond	0.00000		100.56811			100.54097			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.94850	100.00000	8.92026				0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.01037			100.96627			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.80431			101.78006			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.09920			101.07486			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.14152			101.11622			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.19033			101.16394			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.82338			99.78796			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.82525			99.79019			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.81540			99.77840			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.28238			101.25961			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.73300			101.71350			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.71832	10.11000	103.69007				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.81080			100.78954			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.66571	2.76000	121.63177				0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.58965	3.14000	121.55455				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.68362	8.25000	101.66129				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN198	On 13/09/2021	Spot Bond	2.54000		125.09470		2.54000	125.06071			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		121.02766		2.40000	120.99522			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.78939			101.75743			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.49000		100.67983		8.41500	100.75594			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.53437			100.51272			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.54987			100.52778			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.54000		100.71863		8.46500	100.79515			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.54000		100.71863		8.46500	100.79515			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.59000		103.86248		8.51500	103.94685			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.31279			101.28947			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.44348			101.41779			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.01897			99.99977			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		99.79203			99.77090			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.03999		9.35000	102.01423			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.03999		9.35000	102.01423			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		101.86590			101.84580			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.53816			101.51738			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.95236			101.93243			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.95236			101.93243			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.95236			101.93243			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	101.45872			101.43762			0	0.00
CLN262		On 26/03/2019	Spot Bond	9.28000	102.46846		9.20500	102.68458			0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.04111			101.02048			0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.48762			101.46113			0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.51677			101.49527			0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.50938			101.48802			0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.57284			101.55172			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.86272			99.84285			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	99.76446			101.94886			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.72308			101.70233			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.95009			101.92895			0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.31912			102.29862			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.14077			101.12129			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.03986			101.02029			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.17149			101.15025			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.41082			100.33936			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	102.04610			102.02503			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.43739			101.41290			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.24764			101.22278			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.25010			103.22956			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.12100		10.00000	109.09200			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.97805			100.95317			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.23409			101.20950			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN295	On 30/06/2017	Spot Bond		0.00000	101.03722			101.01225			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.39943			101.37454			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.00238			100.97749			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.13571			101.11109			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.12036			101.09566			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	140.22886			140.22886			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.52751			102.50524			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	140.62445			140.62445			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	139.62314			139.62314			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	140.25174			140.25174			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	136.48528			136.48528			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	136.63640			136.63640			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.02371			100.00000			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.81500	93.58831		10.72500	93.99801			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.33500	95.01448		11.24500	95.42749			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.07106			101.04744			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.40063			101.37520			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.02318			100.00000			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.45825			100.43624			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.35794			100.33386			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	100.35184		8.80500	100.32835			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	101.23186			101.20952			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	102.40023			102.37757			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	132.60386			132.60386			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
CLN326	On 20/06/2018	Spot Bond		0.00000	101.31027			101.28650			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.39762			101.37225			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.34326			101.31939			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	101.85926			101.82602			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	83.44430			83.38870			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.46483			101.43876			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.07106			101.04744			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	120.98093			120.98093			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	121.01384			121.01384			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.37882			100.35633			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.61856			101.58912			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.07723			101.05346			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.84790			101.81486			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.52533			101.49815			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.17590			101.15505			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.35547			101.33086			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.37521			100.35294			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.08660			100.01466			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.04639			101.02331			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.36353			100.34203			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.58953			101.56851			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.33028			100.30806			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond	0.00000	100.45546			100.43358			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	101.12316			101.10280			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.99500	104.78827		9.90500	105.29436			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.24505			101.22296			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.23255			100.20643			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.13500	106.44284		12.04500	106.90592			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.24198			100.21482			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.16500	106.23283		12.07500	106.66889			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.70285		10.02000	108.67349			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.24198			100.21482			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.39063			100.36745			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.82047			103.79281			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.22602			101.20426			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.25187			101.22965			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.25201			101.22980			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.11667			101.09204			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.52000	103.06559		9.43000	103.44147			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	101.32486			101.29568			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.35999			101.33530			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.46362		10.57000	101.43523			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.64285		11.00000	101.61327			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.49125			100.47078			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.40366			101.37870			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.48609			100.46493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN384	On 20/09/2024	Spot Bond		11.92500	102.40471		11.83500	102.87582			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	101.51494			101.48741			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	101.25175			101.22954			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.42824			100.40298			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	101.33558			101.31185			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	100.93162			100.91055			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	101.15306			101.13263			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	101.17149			101.15025			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	91.23214			91.23214			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	101.23941			101.21693			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.46437			101.44312			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	101.36898			101.34456			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	101.37622			101.34514			495,500,000	495,500,000.00
CLN398	On 14/11/2022	Spot Bond		0.00000	100.02235			100.00000			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	100.02221			100.00000			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.53160			100.50927			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.37431			100.34919			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.34537			100.32349			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.65430		7.01000	41.64657			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	167.78306			171.59267			0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond		8.57000	146.71097		8.46500	147.35007			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	8.18500	158.89556	8.08000	160.94963	0.00	0	0.00	0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.18500	159.25597	8.08000	161.29375	0.00	0	0.00	0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	96.97499		96.95584	0.00	0	0.00	0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	96.94912		96.92982	0.00	0	0.00	0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.81276		100.78955	0.00	0	0.00	0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.81276		100.78955	0.00	0	0.00	0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.32796		101.30436	0.00	0	0.00	0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.24283		101.22078	0.00	0	0.00	0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.25962		101.23726	0.00	0	0.00	0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.79813		100.77504	0.00	0	0.00	0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.25449		101.23174	0.00	0	0.00	0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.45825		100.43624	0.00	0	0.00	0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.14280		101.12208	0.00	0	0.00	0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.22158		101.19992	0.00	0	0.00	0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.21397		101.19245	0.00	0	0.00	0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.22153		101.19986	0.00	0	0.00	0	0.00	
CLNF15	On 20/06/2020	Spot Bond	0.00000	100.49315		100.47057	0.00	0	0.00	0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	101.89966		101.87581	0.00	0	0.00	0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.72092		100.69684	0.00	0	0.00	0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.67000	104.44276	8.59500	104.47918	0.00	0	56,539,900.00			
COJ04	On 05/06/2018	Spot Bond	8.73000	104.68203	8.66500	104.82981	0.00	1,660,000,000	830,000,000.00			
COJ05	On 05/06/2023	Spot Bond	10.16000	116.45356	10.07000	116.94656	0.00	0	75,600,000.00			
COJ06	On 09/12/2015	Spot Bond	7.39500	106.52393	7.34500	106.53073	0.00	0	0.00	0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.73000	106.13116	9.64000	106.51134	0.00	0	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond		9.77500	106.77590		9.68500	107.29183			0	0.00
COT01	On 03/04/2023	Spot Bond		10.14500	95.49864		10.05500	95.93773			7,500,000,000	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond		10.91500	96.26161		10.81000	96.92937			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.91500	94.16888		10.81000	94.81406			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.66584			101.64463			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.33660			100.31690			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.64213		100.00000	10.61636			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	99.80689			101.61210			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	101.12069			101.09972			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	101.62994			101.60836			0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	101.49740			101.47978			0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	101.65342			101.63397			0	0.00
CPL027	On 23/10/2015	Spot Bond		0.00000	100.43216			100.41252			0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	10.69969		100.00000	10.67377			0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	12.93577		100.00000	12.90443			0	0.00
CPV01	On 30/06/2029	Spot Bond		11.49500	101.46682		11.40500	101.89141			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	15.24148		100.00000	15.20455			0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	6.45197		100.00000	6.43634			0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	16.02672		100.00000	15.98788			0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.36119			100.34199			0	0.00
DENG44	On 29/09/2017	Spot Bond		8.10500	98.22449		8.04000	98.33910			0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	99.90386			99.88465			0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	99.82037			101.50552			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG57	On 03/03/2016	Spot Bond	0.00000	101.41137			101.39211			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	83.11108	100.00000	82.92721				0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	101.40626			101.38493			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.81358			100.79101			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	101.97726			101.95749			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.22856			100.20754			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	101.61556			101.58618			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.72096			100.68630			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.40516			101.37964			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	54.59681			54.54951			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.16185			101.13137			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.72000	105.09852	8.63000	105.49761				0	0.00
DV21	On 15/06/2016	Spot Bond	7.34000	106.60159	7.26500	114.11490				0	2,500,000,000.00
DV22	On 07/02/2020	Spot Bond	8.57000	105.87272	8.48500	106.18105				2,700,000,000	1,550,000,000.00
DV23	On 27/02/2023	Spot Bond	9.40500	105.33276	9.25500	106.14336				2,100,000,000	3,107,024,000.00
DV24	On 18/02/2024	Spot Bond	9.40500	103.95021	9.31500	104.46114				0	0.00
DV29	On 18/02/2029	Spot Bond	9.59500	106.18404	9.48500	107.01564				600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.96537			100.94690			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.85535			100.83691			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	101.11945			101.10052			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	99.90427			99.88514			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	101.17788			101.15921			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	101.19525			101.17629			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.02999			100.01256			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000		100.67985			100.66010			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.53475			100.51415			0	0.00
E170	On 01/08/2020	Spot Bond	8.11500		126.34205		8.03000	126.72069			4,200,000,000	2,150,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.17243			95.12033			0	18,000,000,000.00
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	2.09000		103.53436		2.09000	103.50736			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.10966		1.20000	135.07776			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91000		125.36173		1.91000	125.32978			0	0.00
EL29	On 19/11/2029	Spot Bond	1.89000		113.58209		1.89000	113.55311			0	0.00
EL30	On 29/07/2030	Spot Bond	1.87000		114.87491		1.87000	114.84566			0	0.00
EL31	On 02/06/2031	Spot Bond	1.95000		106.62125		1.95000	106.59390			0	0.00
EL36	On 31/01/2036	Spot Bond	2.07000		103.77295		2.07000	103.74595			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.57000		107.07664		9.48000	107.42161			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.47000		107.36364		9.38000	107.74768			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.96500		100.79005		9.86000	101.38141			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.23000		95.28021		10.12000	95.67336			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.37000		102.15748		10.26000	102.64160			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.94291			99.92385			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.82605			97.80580			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.30721			101.28705			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.19170			100.16996			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond	0.00000	100.18440			100.16348			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.17491			100.15507			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	103.45271			103.43321			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	101.45356			101.43562			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.58605			101.56647			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	99.81265			99.79354			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	95.22279		100.00000	94.98049			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96500	104.97778		10.91500	104.95350			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.18956			102.16345			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.39907			99.37257			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.65834			99.63216			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.93000	97.68740		9.85500	97.84348			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.72531			97.69648			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.94430			98.91629			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	99.93891			99.91851			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	99.93480			99.91306			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.12100		10.00000	109.09200			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	99.93983			99.91979			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	99.93736			99.91651			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	99.94032			99.92045			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	99.93827			99.91771			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	99.94479			99.92626			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.94560			99.92734			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000		101.87408		6.70000	101.85575			400,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.96500		103.92295		7.89000	104.09793			10,180,000,000	6,271,670,400.00
ES23	On 25/01/2023	Spot Bond	8.65000		110.48682		8.56000	110.98500			11,940,000,000	51,221,845,700.00
ES26	On 02/04/2026	Spot Bond	9.00000		93.03119		8.89500	93.69326			35,880,000,000	16,834,153,600.00
ES33	On 15/09/2033	Spot Bond	9.73500		82.28367		9.62000	83.10082			46,560,000,000	37,656,506,400.00
ES42	On 25/04/2042	Spot Bond	9.81000		88.11222		9.69500	89.06723			30,360,000,000	36,749,206,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.92029			99.90022			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.10285			98.07800			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		99.80032			99.77999			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.58958			100.56848			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.06452			101.04336			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		99.87997			99.85977			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		99.89185			99.87360			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.44672			101.42730			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.18746			101.16947			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.68418			100.66463			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.05942		100.00000	82.85379			41,100,000,000	22,700,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.61127		100.00000	10.58556			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.32763		100.00000	10.30262			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.25915			101.23841			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.18502			100.16084			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.40601			101.38278			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.50385			101.47897			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.45000		100.52592		9.37500	100.72155			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.24110			101.22191			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.24103			101.22184			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.38272			100.36016			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		103.66684			103.64564			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.70299			101.68004			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.73124			101.70791			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.22000		103.51956		10.13000	103.88874			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.84854			101.82173			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.30000		109.76544		10.22500	109.96378			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.03073			101.00514			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.84000		135.48019		1.84000	135.44581			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.88000		283.31944		1.86000	283.64261			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.02500		115.19303		2.02500	115.16322			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000		165.41984		2.19000	165.37637			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.99000		227.37507		1.99000	227.31648			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21500		104.21613		7.16500	104.21331			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64900		65.88527		7.65000	65.86830			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41700		41.83093		9.41700	41.82091			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.48266		9.66000	40.47265			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		102.05561			102.02679			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.48002			101.45367			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.28243			101.25966			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
FRC113		On 20/06/2017	Spot Bond	0.00000	101.40710			101.38207			0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.38257			101.35747			0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.31781			101.29389			0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.49621			101.46902			0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.35999			101.33530			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.44578			101.41952			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.78046			101.74803			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.72803			101.69657			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	23.86002		100.09221	23.80217			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	101.23488			101.21249			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.00763			110.83120			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	101.64682			101.61744			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	102.70511			102.65139			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	101.37660			101.35212			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	101.39183			101.36708			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.27174			101.24916			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.29219			101.26874			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	101.69056			101.65979			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.26956			101.24653			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.75107		13.22500	62.72889			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.19715			101.17545			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.19866			101.17693			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.76853			101.73695			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.25298			101.23025			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.25500	103.53039		3.25500	103.50012			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.30726			101.28354			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond		0.00000	101.30726			101.28354			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.85873			101.83522			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.07106			101.04744			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.27279			99.24951			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.23186			101.20952			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.20319			101.18137			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.23019			100.20434			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.40816			101.38259			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.08437			100.06327			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.22783			100.20223			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.41806			100.39325			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.61556			101.58618			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.28012			101.25690			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.63780			101.60859			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.18961			101.16804			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.29219			101.26874			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.29219			101.26874			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.20215			101.18236			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.90486			100.88392			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.95387			100.93178			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.97980			100.96042			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.12100		10.00000	109.09200			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.74606			100.72595			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	101.36450			101.33974			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.72876			100.70857			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.96165			100.94227			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.70673			100.68657			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.70862			100.68841			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.62737			100.60490			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.57068			100.55025			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.62737			100.60490			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.56841			100.54807			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.20488			100.18166			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.21191		8.75000	100.18834			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.26806			101.24506			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.82640		100.00000	10.80017			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.92489		100.00000	9.90084			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.14186			96.10027			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.59482		100.00000	11.56674			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.08960			99.06587			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.17957		100.00000	21.12769			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.17644			100.15389			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.24644		100.00000	10.22161			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	20.42010		100.00000	20.37063			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.17640			100.15385			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	20.39362		100.00000	20.34421			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.17597			100.15347			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond	0.00000		100.16720			100.14580			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.24543			100.22279			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.23057			100.20926			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.65000		128.97890		2.65000	128.94332			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.08188			100.01106			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.08081			100.01025			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.08081			100.01025			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.86908			101.84773			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.08134			101.06243			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.33266			101.31207			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.21180			101.19182			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.18563			101.15992			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.92230			100.89771			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.77281			100.75167			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.38112			101.35656			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.37355			101.34914			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.53750			101.51376			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.39112			100.36800			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.18000		124.91803		3.18000	124.88177			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.39786			101.37300			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.41154			101.38643			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.23000		124.54255		3.23000	124.50621			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.21000		124.69258		3.21000	124.65628			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.46000		128.47387		2.46000	128.43909			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	2.53000		137.39973		2.53000	137.36234			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.43772			100.41184			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.22154			101.19987			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.38878			101.36409			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.61350			101.58473			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.55584			101.52812			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.32685			101.30276			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.32534			101.30129			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.16129			101.14219			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.73713	100.00000		11.70869			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		39.30544	100.00000		39.21022			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		89.95271	100.00000		89.73648			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.16326	100.00000		22.10957			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		32.34084	100.00000		32.23987			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.83963	100.00000		9.81579			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.57935	100.00000		11.55099			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.22995			101.21092			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.48644			101.46723			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.62805			102.60998			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.17263			100.15127			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.85726			98.83146			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.05924			99.03230			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.96925			101.94895			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond	1.83800	111.65807		1.83800	111.65807			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.19000	116.75433		2.19000	116.72358			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.48645			100.46617			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.62128		10.38000	100.59296			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.62128		10.38000	100.59296			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	108.68000			108.68000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	102.66543			102.63938			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.33000	113.91453		2.33000	113.88408			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.30000	217.71445		2.30000	217.65651			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.30000	114.51602		2.30000	114.48552			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.33000	216.80644		2.33000	216.74857			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.41592			100.38969			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11000	114.34121		2.11000	114.31134			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.39000	112.72285		2.39000	112.69254			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.89583			100.87766			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	53.07800			51.02200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.16509			100.14633			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.49500	110.67322		2.49500	110.64315			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.45000	213.22058		2.45000	213.16298			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.50000	211.74801		2.50000	211.69052			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.04000	100.71666		2.04000	100.69055			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.53000	210.87045		2.53000	210.81303			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.77000	105.51425		2.77000	105.48477			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.82000	154.47413		2.82000	154.43091			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS127	On 31/01/2038	Spot Bond	3.22000		97.68613		3.22000	97.65765			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.81000		154.64122		2.81000	154.59800			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.07452			100.05589			0	0.00
FRS131	On 31/03/2028	Spot Bond	2.87000		153.50508		2.60000	157.69401			0	3,900,000,000.00
FRS132	On 07/12/2033	Spot Bond	3.04000		194.08462		3.45000	184.43423			0	1,000,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.00000		280.96182		1.98000	281.28070			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.89000		283.12207		1.87000	283.44488			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.61000		269.33747		2.59000	269.63539			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.31000		131.66345		2.31000	131.62834			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.36876			100.34701			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.84000		131.33766		1.84000	131.30433			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.56556			100.54284			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.83094			100.80913			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.23942			100.21732			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.17000		114.68391		2.17000	114.65376			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	24.93854		104.97509	24.87544				0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	29.03955		101.07593	28.96853				0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.46070		100.44759	21.40851				0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	27.37999		100.76967	27.31321				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	1.82000	124.27968		1.82000	124.24827				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	1.97000	115.74802		1.97000	115.71823				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS86	On 23/04/2018	Spot Bond	0.00000		98.82366			98.82256			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00000		115.44493		2.00000	115.41513			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.84463			101.82107			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.09000		353.75798		2.07000	354.15799			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.14494			100.12328			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.67614			101.65487			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.62000		101.78312		7.55500	101.84406			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.15000		102.12075		8.08500	102.23530			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.39000		106.23246		8.31500	106.40596			0.00	8,000,000,000	3,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.01000		99.96366		8.92500	100.24885			0.00	1,520,000,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.29000		98.78742		9.20000	99.13324			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.94500		89.86559		9.83500	90.38638			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	10.00500		109.11232		9.90000	109.74286			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.35500		95.48075		10.23000	96.25123			0.00	1,000,000,000	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.68000		95.94626		10.57000	96.68956			0.00	12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.80500		92.36682		10.69500	93.10790			0.00	0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.24500		79.85365		10.13000	80.70907			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.09219			101.07286			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.10742			101.08781			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.14544			101.12515			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.20631			101.18492			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.25194			101.22973			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.44953			101.42373			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
FS2A2	On 20/02/2017	Spot Bond	0.00000		99.91402			101.54812			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		99.90984			101.61613			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		99.75718			101.47996			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		99.90617			101.67741			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		99.90208			101.74550			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		99.89868			101.80223			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		99.88371			102.05183			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		63.20269	100.00000	63.04443				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.60365	100.00000	10.57710				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.77900	100.00000	1.77454				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29847	100.00000	0.29772				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.83963	100.00000	9.81579				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.65082	100.00000	1.64682				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27696	100.00000	0.27629				0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GBL01	On 15/10/2015	Spot Bond	0.00000		100.76874			100.74756			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.33000		101.13003		9.26500	101.21658			0	100,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.55906			100.53893			3,300,000,000	1,650,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.57816			100.55734			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.58580			100.56470			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.63544			100.61255			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.69652			100.67142			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.73469			100.70819			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.07098			100.05324			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.45531	10.45531	100.00000		10.42998			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.14308	18.14308	100.00000		18.09912			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.87574	12.87574	100.00000		12.84455			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000	1.54308	1.54308	100.00000		0.00000			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		100.33648			100.31650			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.34958			100.32883			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.36584			100.34413			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.38838			100.36533			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.51446			100.49712			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.62782			100.60687			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		102.01827			101.99931			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond	0.00000		101.36353			101.34207			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		99.87660			99.85587			0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.08565			101.06493			0	120,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.93022			100.91136			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.50458			101.48310			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.30183			100.27587			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.97720	100.00000	10.94972				0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.59417			100.57464			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		101.32144			101.30068			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.23019			100.20903			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.23283			100.21143			0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.92147			100.90375			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.14196			100.12422			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
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		100.53652			100.51497			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.42116	92.23430		7.34752	92.33278				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.56016			100.53766			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.42135	104.41639		8.34789	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.59052			100.56680			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.87162	104.41639		8.79824	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.62760			100.60239			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.61377			100.59179			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.72905			100.70470			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.09997			100.07950			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.12100		10.00000	109.09200			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.21000	103.43097		9.14500	103.50983			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	99.88508			99.86200			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	99.89259			99.87098			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.36000	108.55424		8.27500	108.89678			1,760,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.75000	285.90053		1.73000	286.22841			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.75000	292.80079		1.73000	293.17654			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.70500	98.70139		9.59000	99.64603			3,060,000,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.74500	98.29329		9.63000	99.24862			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	36.63574		100.00000	36.54699			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	88.17487		100.00000	87.96494			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	40.33938		100.00000	40.24057			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.88782		100.00000	25.82300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
I2025	On 31/01/2025	Spot Bond	1.36000		122.10833		1.36000	122.07895			30,863,206,500	07,227,728,900.00
I2038	On 31/01/2038	Spot Bond	1.57000		130.39105		1.57000	130.35891			85,533,396,900	111,686,122,800.00
I2046	On 31/03/2046	Spot Bond	1.65000		130.69751		1.65000	130.66509			03,079,356,900	13,976,753,700.00
I2050	On 31/12/2050	Spot Bond	1.67000		141.23035		1.67000	141.19516			22,205,033,300	42,281,133,460.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.13117			101.11249			0	90,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.09000		102.67924		8.01500	102.71742			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.08000		106.38746		8.01500	106.53161			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91000		102.36929		7.83500	102.43651			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.22854			100.20752			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.30000		130.97269		1.30000	130.94138			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.91000		134.90382		1.91000	134.86932			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.50842			101.48888			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.20000		102.43873		8.13500	102.58204			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.25253			101.23397			0	90,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.02315			102.00395			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.06896			100.05114			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.78000		100.80821		8.70500	101.00903			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.24000		94.97480		9.15500	95.25394			4,680,000,000	2,341,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.16035			101.14107			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.87000		97.01723		8.80500	97.15293			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.29000		101.76679		9.20500	102.08602			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL52	On 31/07/2016	Spot Bond			0.00000		100.20719			100.18719			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond			0.00000		99.32588			99.30355			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.85000		101.38440		7.77500	101.44799			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.56000		101.06810		8.48500	101.25056			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000		100.33191			100.30957			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000		100.03495			100.01744			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.85000		103.19643		7.78500	103.27993			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.52000		104.37006		8.44500	104.58692			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.62500		106.10711		9.53500	106.61920			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000		100.89788			100.87806			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		100.41272			100.39302			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		100.21762			100.19740			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		100.32492			100.30449			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.33133			100.31050			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		101.31602			101.29572			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.64000		129.05696		2.64000	129.02139			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00905		100.00000	0.00903			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.51690			100.49752			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.46756			100.44722			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.87000		98.26648		8.78000	98.62067			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.61986			101.60025			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.67444			101.65414			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.91500		102.31531		9.81000	102.91903			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.42892		5.00000	101.41508			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
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.35144		5.00000	100.33790			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.66949		4.00000	100.65866			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.30345		4.00000	100.29260			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		43.83939		100.00000	43.73202			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		43.66672		100.00000	43.55977			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		43.66672		100.00000	43.55977			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.23186		9.20000	104.20625			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.93393			99.91178			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.47688		100.00000	8.45634			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.94894			99.92097			0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.73520		100.00000	16.69330			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		89.95271		100.00000	89.73648			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.09642		100.00000	14.06189			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		19.78656		100.00000	19.73863			0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.49518		100.00000	1.49232			0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.30252		100.00000	9.27973			0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.55965		100.00000	10.53322			0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.23554		100.00000	10.21047			0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.00764		100.00000	29.93415			0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834			0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		79.17570		100.00000	79.00433			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		90.07891		100.00000	89.44006			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IN300U	On 30/06/2015	Spot Bond	100.00000		90.12320	100.00000	89.48403				0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		98.91599	100.00000	98.64865				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		87.32057	100.00000	87.11217				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		82.10287	100.00000	81.86211				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		77.32410	100.00000	77.11284				12,500,000,000	12,500,000,000.00
IN700U	On 18/08/2015	Spot Bond	100.00000		79.34783	100.00000	100.00000				0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.75512	6.40000	99.73768				0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.61573	6.40000	99.59833				0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.51144	6.40000	99.49408				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		98.89897	6.55000	98.86455				0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000		98.75007	6.55000	98.74192				0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.62679	6.55000	98.61960				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.38116	100.00000	100.00000				11,000,000,000	10,600,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.16008		101.13437				0	0.00
ING115	On 31/03/2016	Spot Bond	10.92741		102.03542	10.87563	102.03088				0	0.00
ING116	On 31/03/2016	Spot Bond	10.92741		101.38505	10.87563	101.38054				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.27174		101.24790				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.24769		101.22430				0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.73674	6.50000	100.71914				0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.34493		101.32052				0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489		93.36489				0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.21689		101.19629				0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.61129		100.59195				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00	
ING228	On 22/09/2018	Spot Bond	0.00000		101.22287			101.19944			0	0.00	
ING232	On 04/10/2018	Spot Bond	0.00000		103.31869			103.29733			0	0.00	
ING274	On 28/05/2015	Spot Bond	0.00000		99.77346			99.75608			0	0.00	
ING292	On 15/07/2015	Spot Bond	0.00000		100.54249			100.52417			0	0.00	
ING297	On 10/09/2015	Spot Bond	0.00000		97.84200			97.82371			0	0.00	
ING298	On 17/09/2015	Spot Bond	0.00000		97.70097			97.68257			0	0.00	
ING301	On 12/10/2015	Spot Bond	100.00000		70.87379		100.00000	70.73643			0	0.00	
INLV01	On 12/08/2024	Spot Bond	0.00000		100.03393			100.05223			0	0.00	
IP274U	On 14/07/2015	Spot Bond	100.00000		85.88235		100.00000	85.68075			0	0.00	
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00	
IPF02	On 13/04/2016	Spot Bond	0.00000		100.67830			100.65710			0	0.00	
IPF03	On 13/04/2017	Spot Bond	0.00000		100.68696			100.66548			0	0.00	
IPF06	On 13/04/2017	Spot Bond	8.60000		101.10202		8.52500	101.20916			0	0.00	
IPF07	On 01/07/2017	Spot Bond	0.00000		100.91379			100.89314			0	0.00	
IPF08	On 01/07/2018	Spot Bond	0.00000		100.93532			100.91418			0	0.00	
IPF09	On 01/07/2019	Spot Bond	0.00000		100.94970			100.92822			0	0.00	
IPF10	On 15/10/2016	Spot Bond	0.00000		100.61951			100.59883			0	0.00	
IPF11	On 15/10/2015	Spot Bond	0.00000		100.65043			100.62872			0	0.00	
IPF12	On 15/04/2018	Spot Bond	0.00000		100.63176			100.61067			0	0.00	
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.53326			100.51548			0	0.00	
IPL10	On 20/05/2021	Spot Bond	9.62000		98.75188		9.53000	99.12836			0.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.34892			101.32903			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPL6	On 28/09/2017	Spot Bond	8.77000		103.37494		8.70500	103.48947			2,700,000,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.80055			100.77957			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.76053			100.73882			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.16782			99.14560			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.29377			101.26951			0	0.00
IV014	On 22/06/2015	Spot Bond	8.28500		104.37224		8.23500	104.35428			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.71990			102.69861			0	5,230,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.70976			101.68503			0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		127.27513		3.19000	127.23815			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		149.85869		3.37000	149.81455			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.02130			100.99762			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.76072			100.73693			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.61179			100.58773			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.51622			101.49274			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.15598			101.13246			0	0.00
IV030	On 31/01/2025	Spot Bond	3.36000		108.69210		3.36000	108.66000			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.36000		108.69210		3.36000	108.66000			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.62006			101.59460			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.02282			99.99974			0	0.00
IV08	On 30/04/2018	Spot Bond	10.32000		109.06901		10.24500	109.23691			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.31158			102.28804			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.47000		144.04763		3.47000	144.00481			0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV533U	On 13/08/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
IVA520	On 14/05/2015	Spot Bond	6.30000		99.98274		6.30000	99.86211			0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.49408			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		98.76089		6.55000	98.74192			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		98.64038		6.55000	98.61960			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.60000		98.48628		6.55000	98.49757			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.59163		6.55000	98.58470			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.53214			100.51292			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.54819			100.52870			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.76455			100.74452			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.91035			99.89223			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.85414			99.83306			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.54171			101.52107			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.67839			100.65720			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.68272			100.66139			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.69138			100.66977			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.65241			100.63203			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.53315			100.51173			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC022	On 29/07/2016	Spot Bond		0.00000	100.34002			100.31865			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.21228			101.19121			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	99.99985			99.98112			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.49486			101.47629			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.47994			101.46156			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.82825			100.80660			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.43256			100.41191			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.12705			101.10749			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.97984			100.95864			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.00477			100.98303			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.00477			100.98303			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.12000	103.60957		9.04500	103.84117			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.20837		100.00000	15.17434			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.55996		100.00000	10.53410			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.55187			100.53213			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.29000	103.11959		9.20000	103.51268			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.34631			100.32453			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.01862			99.99996			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.17757			101.15820			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.07548			104.05616			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.41548			100.39565			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.43477			101.41571			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.08500	100.52052		7.03500	100.52376			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.20012			100.17744			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
IVC049	On 21/11/2019	Spot Bond		0.00000	99.87673			99.85599			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	101.60039			101.57849			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.24365			100.22123			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.08126			100.01059			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.08843			100.01597			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.49106			101.47069			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.11883			101.09658			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.32923			100.30853			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.38612			100.36014			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.32998			100.30783			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.46826			100.44623			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		63.04443		100.00000	62.88656			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.00663			100.98477			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.55373			101.34291			0	1,500,000,000.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.41408			101.39183			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.55539			101.53281			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		82.72727		100.00000	82.53968			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.74113			101.71703			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.28493			100.25879			0	0.00
KW01	On 31/10/2027	Spot Bond		8.56500	137.89239		8.46000	138.86486			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.05270			101.03282			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	101.17291			101.15148			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.54829			101.52812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LBK07	On 16/09/2017	Spot Bond	0.00000		101.12040			101.09996			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.69704			100.67560			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.24000		102.25095		10.15500	102.52170			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.09076		9.71000	102.06402			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.31909			100.29760			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.80000		99.64678		8.73500	99.75162			0.00	6,520,000,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.93000		97.64343		8.86500	97.77943			0.00	2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.91000		99.25691		9.82500	99.56664			0.00	1,160,000,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.51603			101.49256			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.92071			101.89028			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.10500		105.92436		8.05500	105.92960			0.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		102.09160			102.05840			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		99.71662			102.32545			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		99.90069			99.88069			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		99.88678			99.86415			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		99.87858			99.85432			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.03783			100.01892			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		101.14381			101.12446			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		99.56476			99.54735			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.04230			99.02488			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		98.68971			98.67247			0.00	0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		98.46285			99.94760			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		101.30106			101.28983			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		101.31081			101.29944			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
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.19421			101.16719			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.98130			100.96213			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.66364			101.64464			0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.97004			100.95077			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	101.46037			101.44094			500,000,000	500,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.06980			100.00017			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.63697			100.61754			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.16739			100.14838			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.15368			100.13398			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.15716			100.13703			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	101.27945			101.26006			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.60915			100.58987			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.66098			100.64033			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		58.36492	100.00000	58.22353				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.34302	100.00000	21.29076				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.67128	100.00000	20.62065				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.75332	100.00000	20.70249				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		19.95219	100.00000	19.90386				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		26.08328	100.00000	26.01796				0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	100.32485			100.30443			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.78000	101.53371	8.70500	101.75607				1,080,000,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.80000	101.05856	8.72500	101.28000				0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	102.97870			102.95973			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.76770			100.74712			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.75626			102.73448			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.87812			102.85536			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.01500		101.66716	7.95000	101.73005				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.77000		105.07817	8.69500	105.28591				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.54500		105.81998	9.45500	106.23581				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.09978			101.08032			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.13784			101.11769			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.59000		103.87665	9.50500	104.15413				0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25500		101.76209	7.20500	101.75921				4,940,000,000	6,362,700,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		101.64532			101.62432			0	0.00
MIL02	On 31/05/2017	Spot Bond	8.94000		103.71479	8.87500	103.80896				0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.23195			101.21128			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.42000		104.43566	9.33000	104.81532				800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.71316			101.69016			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.61231	100.00000	24.55268				0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.60328			101.58462			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.64000		103.57747	8.57500	103.67292				280,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.20500		103.47489	7.15500	103.46310				0	0.00
MTN04	On 13/07/2017	Spot Bond	8.63000		106.29350	8.56500	106.39727				1,020,000,000	1,570,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.39983	100.89771	6.38420				0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.48420	100.61875	6.46841				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	95.82485			95.79722			0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.02021			99.99993			0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.02206			99.99990			0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.92458	100.00000	0.92234				0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.92458	100.00000	0.92234				0	0.00
NAM01		On 19/11/2022	Spot Bond	8.99000	95.98541	8.90000	96.43545				0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.61500	101.29262	7.54000	101.35583				0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.11000	103.32104	9.02500	103.65805				0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.87000	103.71886	8.78000	104.10528				0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.32500	103.88709	9.23500	104.40618				0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	102.55586		102.53831				0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.23000	103.85583	9.14000	104.24559				0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	101.57793		101.55955				0	200,000,000.00
NBK15A		On 11/02/2022	Spot Bond	9.47000	98.88753	9.38000	99.29551				0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.67854		102.66086				0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.16500	97.95129	10.06000	98.54830				14,000,000,000	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.49850		100.47960				0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.34500	98.06029	10.24000	98.70280				1,000,000,000	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	101.56419		101.54600				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.94864			100.92932			0	0.00	
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.73714			100.71744			0	2,000,000,000.00	
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.02472			101.00434			0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.07804			100.05852			0	0.00	
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.01006			100.03678			0	0.00	
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.01168			100.03784			0	0.00	
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.08258			100.06192			0	0.00	
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.01598			100.04058			0	0.00	
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.52105			100.49825			0	0.00	
NBK2A	On 15/09/2015	Spot Bond	7.08500		102.82012		7.03500	102.81769			0.00	1,480,000,000	6,740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.82010			101.80103			0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.80000		111.18534		8.72500	111.43978			0.00	9,520,000,000	4,060,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.74000		38.11622		10.63500	38.44898			0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.57005			100.54715			0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.70000		102.68009		7.62500	102.72106			0.00	3,760,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.07764			101.05748			0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.62252			101.60076			0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.32270			96.30422			0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.54164			101.52093			0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.36675			100.34513			0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.34645			100.32466			0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.77719			92.75809			0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.80446			100.78565			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	99.99984			99.97955			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.18729			101.16624			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.12641			101.10646			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.43571			101.41517			100,000,000	100,000,000.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.08909			101.06982			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.07025			101.05087			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.06950			101.05013			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.30210			100.28175			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.23186			101.20952			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.91000	105.94703		9.80500	106.54906			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.22432			101.20212			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.94500	104.83766		9.84000	105.45660			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.23186			101.20952			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.10805			101.08797			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.10850			101.08841			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.24393			101.22137			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.25901			101.23618			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.53293			101.51152			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.76786			100.74657			0	0.00
NED11	On 17/09/2015	Spot Bond		7.19500	102.73849		7.14500	102.73602			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.41729			100.39270			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.50501			100.47877			0	0.00
NED15	On 08/04/2024	Spot Bond		9.98000	104.00210		9.90500	104.42016			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		99.13145			99.10371			0	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.69969			100.67658			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.69057			100.66645			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.69437			100.67620			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.23241		9.44500	116.20278			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		102.05442			102.02921			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.90000		170.82288		1.88000	170.83085			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.22000		143.48689		2.22000	143.44898			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.85709		3.45000	183.80009			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.61000		109.23479		2.61000	109.20170			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.96000		141.97103		2.96000	141.93078			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.87000		153.50508		2.87000	153.46095			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.64000		105.76488		8.55500	106.09740			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.27000		107.03531		9.18500	107.35614			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.63805			101.61864			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.56779			101.55005			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.54943			101.53114			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.60487			101.58588			0	400,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.57163			101.55306			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.47000		108.37206		9.38500	108.79322			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.60492			101.58593			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.63810			101.61870			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.61595			101.59682			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.67000		107.08330		9.58500	107.39960			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.68248			101.66253			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.66026			101.64058			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.67134			101.65152			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		102.08094			102.05597			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.94590			101.92263			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.70457			101.68433			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.57000		116.62243		8.49500	116.83665			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.32000		115.99166		9.23000	116.48845			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.79500		177.87197		1.77500	178.06551			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.16500		120.73052		10.06000	121.54983			1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.69115			102.60455			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.48835			100.46914			0	200,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.15475			101.13368			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.39489			101.37480			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.61294			101.59250			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.86565			101.84181			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.24064			102.20961			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.24712		100.00000	19.19892			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		86.31818		100.00000	86.11697			0	0.00
OML01	On 27/10/2015	Spot Bond	7.09500		101.21374		7.04500	101.21698			1,000,000,000	600,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.72358			101.70111			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond	9.79000	102.39230		9.70500	102.66768			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	101.32074			101.29774			0	0.00
OML05	On 19/03/2025	Spot Bond	9.95000	100.76983		9.86000	101.08228			3,000,000,000	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.50500	100.68306		10.41500	101.08576			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.16500	100.42966		11.06000	101.01548			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.98212		100.00000	33.89980			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	99.06000			99.06000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.12100		10.00000	109.09200			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	101.46479			101.44500			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	101.40987			101.38943			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000	100.20639			100.18741			0	0.00
PMM19	On 13/05/2016	Spot Bond	100.00000	53.84051		100.00000	100.00000			10,000,000,000	5,000,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.05529			101.03541			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.08611			101.06550			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.49878			100.47802			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.52000	105.20663		9.43000	105.59573			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.33893			100.31894			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.34808			100.32755			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.35219			100.33142			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.36133			100.34001			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.40058			100.37694			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.40969			100.38551			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.34029			100.31740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.98500	43.60147	7.88000	44.06147	0.00	0	0.00			0.00
R158	On 15/09/2015	Spot Bond	6.10500	104.59810	6.05500	104.59837	0.00	90,419,000,000	92,405,666,700.00			
R158P	On 15/09/2015	Spot Bond	6.49000	97.85977	6.41500	97.86714	0.00	0	0.00			0.00
R159	On 15/09/2016	Spot Bond	6.59000	110.90323	6.51500	110.98429	0.00	26,828,961,100	91,542,925,200.00			
R159P	On 15/09/2016	Spot Bond	6.42000	91.91444	6.34500	91.98800	0.00	0	0.00			0.00
R186	On 21/12/2026	Spot Bond	8.16500	121.46245	8.06000	122.30852	0.00	29,067,120,700	31,326,600,000.00			
R187P	On 21/12/2026	Spot Bond	7.90500	40.67934	7.80000	41.15032	0.00	0	0.00			0.00
R188P	On 21/12/2027	Spot Bond	7.82500	38.01164	7.72000	38.49087	0.00	0	0.00			0.00
R197	On 07/12/2023	Spot Bond	1.39000	293.19739	1.37000	293.53860	0.00	36,845,092,000	39,193,517,400.00			
R202	On 07/12/2033	Spot Bond	1.50000	243.73326	1.50000	243.67371	0.00	21,313,194,200	16,572,845,200.00			
R2023	On 28/02/2023	Spot Bond	7.92500	100.57910	7.83500	101.07254	0.00	15,330,206,100	66,536,252,600.00			
R203	On 15/09/2017	Spot Bond	7.08000	103.82889	7.01500	103.94945	0.00	00,097,591,000	49,115,846,000.00			
R2030	On 31/01/2030	Spot Bond	8.60000	97.32229	8.49000	98.18221	0.00	68,098,403,900	51,249,584,300.00			
R2032	On 31/03/2032	Spot Bond	8.69500	97.09711	8.59000	97.97494	0.00	87,019,199,800	12,560,184,600.00			
R2037	On 31/01/2037	Spot Bond	8.81000	99.44211	8.69500	100.50688	0.00	86,484,800,000	06,010,935,500.00			
R204	On 21/12/2018	Spot Bond	7.35000	105.19961	7.27500	105.41585	0.00	48,052,095,600	38,947,150,300.00			
R2044	On 31/01/2044	Spot Bond	8.87500	101.19851	8.75500	102.41440	0.00	36,040,000,000	51,777,911,200.00			
R2048	On 28/02/2048	Spot Bond	8.86000	100.61490	8.74000	101.86823	0.00	49,515,963,300	14,220,208,200.00			
R207	On 15/01/2020	Spot Bond	7.59000	101.07234	7.50500	101.37885	0.00	01,897,892,900	71,966,030,600.00			
R208	On 31/03/2021	Spot Bond	7.72000	96.30377	7.63000	96.69241	0.00	95,637,211,100	54,302,879,700.00			
R209	On 31/03/2036	Spot Bond	8.75500	76.92616	8.64000	77.80731	0.00	25,888,905,900	18,620,511,400.00			
R210	On 31/03/2028	Spot Bond	1.47000	179.03601	1.47000	178.99245	0.00	8,223,634,100	40,911,954,700.00			
R211	On 31/01/2017	Spot Bond	0.60000	132.51151	0.60000	132.48239	0.00	17,863,762,000	35,288,045,900.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.34000		139.67978		1.34000	139.64624			0.00 02,103,720,300	56,979,450,200.00
R213	On 28/02/2031	Spot Bond	8.64500		87.39853		8.53500	88.22749			0.00 95,091,067,700	34,644,000,000.00
R214	On 28/02/2041	Spot Bond	8.79500		78.06496		8.68000	78.99840			0.00 57,109,800,000	52,829,095,800.00
R228C	On 15/09/2015	Spot Bond	6.49000		97.85977		6.41500	97.86714			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.41000		94.87256		6.33500	94.91402			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.42000		91.91444		6.34500	91.98800			0.00 0	0.00
R327C	On 21/06/2015	Spot Bond	6.56000		99.33941		6.48500	99.32938			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.43000		96.26387		6.35500	96.28942			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.41000		93.28530		6.33500	93.34403			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.47000		90.30424		6.39500	90.39376			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	7.05500		86.44031		6.99000	86.53813			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	7.10500		83.39019		7.04000	83.51063			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.35500		79.92898		7.28000	80.09282			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.33500		77.14744		7.26000	77.33361			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.31500		74.47707		7.24000	74.68387			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.30500		71.88109		7.23000	72.10680			0.00 0	0.00
R337C	On 21/06/2020	Spot Bond	7.55000		68.51742		7.46500	68.79053			0.00 0	0.00
R338C	On 21/12/2020	Spot Bond	7.53000		66.09629		7.44500	66.38701			0.00 0	0.00
R339C	On 21/06/2021	Spot Bond	7.64000		63.28748		7.55000	63.61025			0.00 0	0.00
R340C	On 21/12/2021	Spot Bond	7.61000		61.07526		7.52000	61.41346			0.00 0	0.00
R341C	On 21/06/2022	Spot Bond	7.58000		58.95742		7.49000	59.30970			0.00 0	0.00
R342C	On 21/12/2022	Spot Bond	7.55000		56.92949		7.46000	57.29459			0.00 0	0.00
R343C	On 21/06/2023	Spot Bond	7.51000		55.03017		7.42000	55.40726			0.00 0	0.00
R344C	On 21/12/2023	Spot Bond	7.47000		53.21476		7.38000	53.60279			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
R345C	On 21/06/2024	Spot Bond	8.10500	48.52296	8.00000	48.96023			0.00	0	0.00	
R346C	On 21/12/2024	Spot Bond	8.06500	46.80561	7.96000	47.25139			0.00	0	0.00	
R347C	On 21/06/2025	Spot Bond	8.02500	45.16644	7.92000	45.61977			0.00	0	0.00	
R348C	On 21/12/2025	Spot Bond	7.98500	43.60147	7.88000	44.06147			0.00	0	0.00	
R349C	On 21/06/2026	Spot Bond	7.94500	42.10695	7.84000	42.57281			0.00	0	0.00	
R350C	On 21/12/2026	Spot Bond	7.90500	40.67934	7.80000	41.15032			0.00	0	0.00	
R351C	On 21/06/2027	Spot Bond	7.86500	39.31529	7.76000	39.79071			0.00	0	0.00	
R352C	On 21/12/2027	Spot Bond	7.82500	38.01164	7.72000	38.49087			0.00	0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.40776		102.38472			0.00	0	400,000,000.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.95961		101.94062			0.00	0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.99194		102.96943			0.00	0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.86853		101.84550			0.00	0	0.00	
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.58242		101.55798			0.00	0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.56748	100.00000	27.50070			0.00	0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.13103	100.00000	14.09642			0.00	0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.60995	100.00000	32.53095			0.00	0	0.00	
RCSB4U	On 07/11/2015	Spot Bond	100.00000	82.92721	100.00000	82.74415			0.00	0	0.00	
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.20191	100.00000	32.12389			0.00	0	0.00	
RCSB6U	On 31/03/2018	Spot Bond	100.00000	18.45756	100.00000	18.41185			0.00	0	0.00	
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.96675	100.00000	20.91267			0.00	0	0.00	
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.83503	100.00000	8.81026			0.00	0	0.00	
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.94175	100.00000	15.90063			0.00	0	0.00	
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.91572	100.00000	12.88241			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	
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.22010		100.00000	9.19632			0	0.00	
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.38125			101.35951			0	0.00	
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.33871			101.31910			0	0.00	
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.63402			101.61330			0	0.00	
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.71813			101.69631			0	0.00	
RDFC17	On 26/05/2015	Spot Bond	0.00000		103.28320			103.26400			0	0.00	
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.52418			101.50555			0	0.00	
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.38049			101.36279			0	0.00	
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.01507			100.99555			0	0.00	
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.01731			100.99747			0	0.00	
RES01U	On 02/03/2018	Spot Bond	100.00000		18.59171		100.00000	18.54667			0	0.00	
RES02U	On 02/03/2019	Spot Bond	100.00000		13.04209		100.00000	13.01049			0	0.00	
RES03U	On 02/03/2020	Spot Bond	100.00000		10.80553		100.00000	10.77935			0	0.00	
RES04U	On 02/03/2021	Spot Bond	100.00000		9.98474		100.00000	9.96055			0	0.00	
RES12	On 20/08/2015	Spot Bond	0.00000		100.02101			101.84169			0	0.00	
RES15	On 12/11/2017	Spot Bond	0.00000		100.74208			100.76903			0	0.00	
RES18	On 05/02/2018	Spot Bond	0.00000		100.21470			100.19284			0	0.00	
RES24	On 09/09/2016	Spot Bond	0.00000		101.46850			101.44732			0	0.00	
RES27	On 21/10/2016	Spot Bond	0.00000		100.64209			100.62124			0	0.00	
RES29	On 28/11/2016	Spot Bond	0.00000		101.54092			101.52057			0	0.00	
RES30	On 07/03/2021	Spot Bond	0.00000		101.45244			101.43050			0	3,300,000,000	1,650,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.81591			100.79669			0	3,600,000,000	1,800,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.52964			100.50837			0	0.00	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000		87.25265			87.20122			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.81298			82.77129			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.58701			90.52448			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.64570			89.58032			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		101.49399			101.46347			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.58987			83.51829			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.39144			96.33635			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.34999		12.35000	105.31512			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.73740		100.00000	13.67937			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.74850			101.72492			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.62378		100.00000	6.60755			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.96813		100.00000	35.88004			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		53.09706		100.00000	52.96843			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.36587		100.00000	13.31706			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.04923		100.00000	32.96647			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.86149			99.81568			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.82928			77.70376			0	0.00
RW21	On 21/04/2021	Spot Bond	9.02000		104.93417		8.93000	105.32785			1,520,000,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.37500		104.84570		9.28500	105.34629			0	0.00
RW28	On 10/12/2028	Spot Bond	9.90500		106.88376		9.79500	107.68670			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.02829			95.99897			0	200,499,243.00
SBK12	On 24/11/2016	Spot Bond	7.79000		104.01485		7.71500	104.10209			2,900,000,000	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		99.71447			99.69252			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.22000		105.34842		9.15500	105.46817			2,350,000,000	2,350,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.27982			101.25894			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.48027			102.46015			4,000,000,000	2,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.73560			101.71572			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.86410			99.83885			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.48345			100.46038			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.95520			101.92878			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.44112			100.41503			0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00500		99.82757		6.95500	104.61566			0	600,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.85000		99.65855		8.77500	99.82259			4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59500		104.08601		7.54500	104.08213			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.91000		103.97839		7.83500	103.98225			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35500		104.16815		7.30500	104.16494			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.48000		100.87062		8.41500	100.98291			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50000		104.11851		7.45000	104.11490			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95000		103.96474		7.87500	103.96849			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.23467			101.21434			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.83232			100.81057			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.13000		102.90719		8.06500	103.02344			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.75856			100.73925			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.11347			101.09265			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.31775			102.29993			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.48000		107.16932		9.39000	107.56188			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		10.06500	99.90157		9.96000	100.56641			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	99.99964			99.97849			0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	99.83257			99.81546			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	99.99245			99.97316			0	20,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.98768			100.97021			500,000,000	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.93000	99.58531		8.85500	99.81043			660,000,000	334,600,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	23.41930		100.00000	23.36689			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.46500	106.22452		9.37500	106.74145			5,000,000,000	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.20395			100.18401			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.97500	102.70863		8.88500	102.98464			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.07500	87.46395		9.97000	92.16192			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.74930			100.72863			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.81500	103.91491		9.71000	104.62400			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	101.13481			101.11511			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	101.16581			101.14557			0	0.00
SBS34	On 19/09/2024	Spot Bond		9.96500	102.34699		9.86000	102.95547			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.32484			100.30441			0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.33345			100.31249			0	0.00
SBS37	On 29/01/2020	Spot Bond		8.99000	98.48696		8.90500	98.77689			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.26500	95.51922		10.16000	96.10085			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.69500	95.59227		10.58500	96.33244			0	0.00
SBS4	On 16/11/2021	Spot Bond		9.42000	96.05608		9.33000	96.45253			1,140,000,000	572,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.59000	108.14652		7.51500	108.20805			660,000,000	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.00000		280.96182		1.98000	281.28070			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.24500		131.09275		1.24500	131.06161			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		24.85053		100.00000	24.79032			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		100.68110			100.66139			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.31563		100.00000	24.25672			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.87000		129.73693		1.87000	129.70388			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.73674		6.50000	100.71914			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.42359			102.40287			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.99274			100.97129			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.56534			102.54525			0	180,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.11000		102.59393		9.04500	102.69163			520,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.15078			102.12950			0	12,860,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.92067			100.89991			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.10864			101.08741			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.95281		100.00000	25.88782			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.35950			101.33850			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.38275		100.00000	98.11828			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.32110			101.30019			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.72470	100.00000	36.63574				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		44.58472	100.00000	44.47671				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		33.09939	100.00000	33.01833				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.42000		103.30629	9.35500	103.41490				4,200,000,000	2,100,000,000.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.56098		100.53826				0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		99.79069		99.76942				0	0.00
SLI2	On 15/08/2016	Spot Bond	7.84000		104.45781	7.76500	104.52535				4,280,000,000	3,640,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.95000		101.42263	8.87500	101.60558				0	0.00
SNT01	On 15/09/2017	Spot Bond	8.48000		100.87062	8.41500	100.98291				8,040,000,000	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.67045		101.65070				0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.71648		101.69796				0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		102.09323		102.07417				0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.62871		101.60821				0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.67299		101.65191				0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.71505		99.69163				0	0.00
SSA01	On 28/06/2016	Spot Bond	8.18000		105.15662	8.11500	105.20286				0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.79430		100.77457				0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.61075		100.58966				0	0.00
SSA06	On 16/04/2020	Spot Bond	9.27000		95.93073	9.18000	96.24704				280,000,000	143,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.65279		101.63062				0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.13918		101.11651				0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.37825		100.35596				0	0.00
SSN004	On 31/03/2021	Spot Bond	9.29000		89.50865	9.20000	89.85981				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN005	On 31/03/2021	Spot Bond		9.29000	89.50865		9.20000	89.85981			0	0.00
SSN007	On 15/01/2020	Spot Bond		9.01000	95.79665		8.92500	96.07946			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.28061			101.25872			0	0.00
SSN009	On 15/09/2017	Spot Bond		7.96000	101.95657		7.89500	102.07189			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.11000	114.34121		2.11000	114.31134			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.66000	101.16767		8.58500	101.36975			0	0.00
SSN015	On 26/08/2018	Spot Bond		8.50000	101.85993		8.50000	101.83587			0	0.00
SSN017	On 21/12/2026	Spot Bond		10.24500	105.86943		10.14000	106.55600			0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.47291			101.45313			0	0.00
SSN021	On 28/02/2031	Spot Bond		10.51500	74.62087		10.40500	75.27262			0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.52279			100.50100			0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.58235			100.56202			0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.14101			101.11878			0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.65044			100.62772			0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	101.24387			101.21809			0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	99.78444			99.76293			0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond		0.00000	101.13071			101.11022			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	101.29961			101.27723			0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.01827			100.00000			0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	99.93007			99.91259			0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	99.87780			99.86035			0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	99.75453			99.73700			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1230	On 09/06/2015	Spot Bond	0.00000		99.56293			99.54545			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.54390			99.52636			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.42373			99.40626			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.13004			98.11188			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		98.82623			98.80871			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.91357			99.89629			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.71883			99.73640			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.71873			99.73631			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.82404			99.84164			0	0.00
SY1240	On 14/08/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56500		103.67664		6.51500	103.67770			560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.81500		102.32991		8.71000	103.01981			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.32896			100.30830			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.34426			100.32264			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.24000		99.47736		9.15500	100.23822			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		64.98528		100.00000	64.82255			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.48248			100.46310			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.21233			100.19279			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.48092			101.46103			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.06175			101.04298			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.11507			101.09533			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		99.90454			99.88547			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.63372			100.59650			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS133	On 28/07/2016	Spot Bond	0.00000		100.31829			100.29939			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.30160			100.28257			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.32934			100.30987			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84000		103.52169		7.76500	103.58536			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.50105			100.48075			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.51439			100.49355			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.51348		7.83000	102.49173			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.49372			100.47372			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.51039			100.48971			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.54688			102.52434			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.49372			100.47372			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.51039			100.48971			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.29973		7.16000	102.27985			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.54303			100.52103			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.54037			100.51847			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.60414			100.57967			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.59551			100.57139			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.85445			100.81983			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.82499			100.79156			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.49306			100.47307			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.51439			100.49355			100,000,000	100,000,000.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.80021		8.73000	102.77596			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.22987			100.20976			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.51039			100.48971			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11A6	On 18/07/2041	Spot Bond	8.82000	100.94425	8.74500	101.12255			0.00	0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.05881		100.03774			0.00	0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.52578		100.50467			0.00	0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.54436		100.52230			0.00	0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.53703		100.51528			0.00	0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.55012		100.52803			0.00	0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.60281		100.57839			0.00	0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.60016		100.57584			0.00	0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.59334		100.56951			0.00	0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.80860		100.77583			0.00	0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.81122		100.77835			0.00	0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.81880		100.78591			0.00	0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	101.63978		101.61913			0.00	0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	101.69512		101.67377			0.00	0	0.00	
TH12A3	On 21/08/2019	Spot Bond	9.19000	102.00760	9.10500	102.27785			0.00	0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	101.66191		101.64099			0.00	0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	101.73939		101.71748			0.00	0	0.00	
TH12A6	On 21/08/2019	Spot Bond	9.10000	99.98880	9.01500	100.25690			0.00	0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	101.93625		101.91540			0.00	0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000	102.04010		102.01811			0.00	0	0.00	
TH12A9	On 21/02/2048	Spot Bond	9.21000	98.91232	9.12500	99.17813			0.00	0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	101.83899		101.81580			0.00	0	0.00	
TH12B2	On 21/02/2048	Spot Bond	0.00000	101.83899		101.81580			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12B3	On 21/08/2019	Spot Bond			0.00000		102.15691			102.13364			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond			0.00000		100.36394			100.34108			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond			0.00000		102.01602			101.99056			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond			0.00000		102.01602			101.99056			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond			0.00000		102.36453			102.33899			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond			0.00000		100.39847			100.37344			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond			0.00000		102.73471			102.69996			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond			0.00000		102.73471			102.69996			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond			0.00000		103.39441			103.35961			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond			0.00000		100.53824			100.50440			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond			0.00000		100.52646			100.50532			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond			101.06155	6.16856		101.06155	6.15331				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond			0.00000		100.74176			100.72200			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond			0.00000		100.51632			100.49558			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond			0.00000		100.91433			100.89431			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond			0.00000		100.51632			100.49558			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond			0.00000		100.52308			100.50208			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond			0.00000		100.52646			100.50532			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond			0.00000		100.51226			100.49169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.52308			100.50208			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.56025			100.53775			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.56025			100.53775			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.56025			100.53775			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.61426			100.58959			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.62775			100.60254			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.61089			100.58635			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.87987			100.84451			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.89662			100.86059			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.88992			100.85416			0	0.00
TL20	On 22/02/2020	Spot Bond	9.54000		88.17645		9.45500	88.44243			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.18000		102.39802		8.11500	102.52233			14,240,000,000	7,520,000,000.00
TN20	On 17/09/2020	Spot Bond	9.46500		105.91844		9.37500	106.27355			20,220,000,000	8,810,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.55497		100.00000	1.55117			0	0.00
TN23	On 06/11/2023	Spot Bond	9.67500		106.66553		9.58500	107.17430			27,540,000,000	11,774,500,000.00
TN25	On 19/08/2025	Spot Bond	9.89500		99.69141		9.77000	100.45047			31,300,000,000	15,656,808,000.00
TN27	On 14/11/2027	Spot Bond	9.96500		92.50623		9.86000	93.18719			18,340,000,000	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.35000		102.15493		10.24000	102.97777			5,500,000,000	11,300,000,000.00
TN40	On 09/10/2040	Spot Bond	10.70500		101.42598		10.59000	102.40770			12,000,000,000	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.31305			101.29276			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		99.72540			99.70591			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.99982			99.98082			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.99987			99.98036			0	400,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.99979			99.98023			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.99964			99.97756			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.99954			99.97222			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.99986			99.98033			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.12100		10.00000	109.09200			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.76964			100.74948			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.78510			100.76453			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.67025			100.65115			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.71342			100.69307			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.57259		10.00000	100.37549			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.58321		9.75000	100.36612			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.59529		100.00000	10.36809			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.17505			101.15510			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.24541			101.22427			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.44671		100.00000	8.41251			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.99994		100.00000	8.96350			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.28442			101.26260			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.33188		100.00000	9.29409			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.29221			101.27026			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.60849		100.00000	9.56959			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.50938			101.48372			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.98321		100.00000	12.93064			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.98333			101.94950			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.68987		100.00000	16.62229			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.82144		100.00000	11.79280			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.76695			99.74903			400,000,000	100,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.51359			99.49558			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.97596			98.95734			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.73832			98.72003			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.46807			98.44961			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.18818			98.16951			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		97.92008			97.90134			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.27762			102.23901			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.10635			101.06820			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		96.86401			96.84523			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.38787			96.36935			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.05643			96.03756			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.38246			95.36406			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.16411			95.14587			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		94.80525			94.78663			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.47720			94.45835			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.09593			94.07669			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.32341			99.30691			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		93.82676			93.80752			0	0.00
TSP189	On 12/11/2015	Spot Bond	100.00000		66.84982		100.00000	100.00000			0	0.00
TSP190	On 12/05/2016	Spot Bond	100.00000		50.19026		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
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.94082		100.00000	15.90090			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.90027			101.88164			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.69612			101.67808			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		101.65616			101.63836			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		101.39973			101.38178			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.94500			100.92717			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.97704			100.95835			0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.54356			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.57056			100.55273			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.53490			100.51707			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.49924			100.48141			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.45684			100.43833			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.44575			100.42792			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.39281			100.37495			200,000,000	200,000,000.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.07344			100.05507			0	0.00
TWC099	On 18/08/2015	Spot Bond	100.00000		79.34783		100.00000	100.00000			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		101.54932			101.52945			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.59573			100.57587			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		101.42110			101.40288			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.54723			100.52899			0	0.00
UG21	On 02/03/2021	Spot Bond	9.12000		109.11843		9.03000	109.50940			0	0.00
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		8.45669		100.00000	8.43976			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.26106		100.00000	8.24452			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKC06	On 29/07/2015	Spot Bond		0.00000	102.13431			102.11473			0	0.00
VKC07	On 04/09/2015	Spot Bond		0.00000	100.07923			100.05942			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		76.51992	100.00000		76.35983			0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	100.97101			100.95119			0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.97126			100.95116			0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.14380			100.12229			0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.14406			100.12252			0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.94279			100.92243			0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.96783			100.94692			0	0.00
VKE06	On 08/05/2018	Spot Bond		0.00000	100.14161			100.12043			0	0.00
VKE07	On 08/06/2020	Spot Bond		0.00000	100.14765			100.12643			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.93884	100.00000		7.92295			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.74320	100.00000		7.72771			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000		0.00023			0	0.00
WS04	On 30/05/2016	Spot Bond		6.98000	111.17739		6.90500	111.23378			20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.14000	241.41026		1.14000	241.35361			0	0.00
WSP1	On 28/05/2015	Spot Bond		6.42500	104.26142		6.37500	104.24510			0	0.00
WSP2	On 28/05/2017	Spot Bond		7.58000	106.80430		7.51500	106.90523			10,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.90500	107.89262		7.83000	108.13085			0	0.00
WSP4	On 28/05/2020	Spot Bond		8.21500	107.35573		8.13000	107.68446			0	0.00
WSP5	On 28/05/2021	Spot Bond		8.32000	107.34681		8.23000	107.75265			5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.05500	99.24268		6.00500	99.23269			0	0.00
Z020	On 19/10/2015	Spot Bond		5.98500	97.49024		5.93500	97.49523			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
Z071	On 01/07/2015	Spot Bond	6.05500	99.22635		6.00500	99.21649			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.29500	73.09038		7.22000	73.30805			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	69.78967		100.00000	69.65649			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	39.21058		100.00000	39.13619			0	0.00	
Total for j-Bonds :										0.00	8,507,448,700	44,068,314,703.00
Grand Total:										0.00	8,507,553,175	44,072,393,840.00