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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2015

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 12/06/2015		Foreign Exchange Future	12.43640	12.43640		12.38990	12.38990		11.86	416,012	0.00
\$ / R	On 19/06/2015		Any day expiry	12.41270	12.41270		12.39130	12.39130		16.44	0	0.00
\$ / R	On 19/06/2015	12.32	Call	166.92540	0.16693		164.34270	0.16434	166.925	16.78	0	10,000.00
\$ / R	On 25/06/2015		Any day expiry	12.42600	12.42600		12.40340	12.40340		15.37	0	1,300.00
\$ / R	On 26/06/2015		Any day expiry	12.42820	12.42820		12.40570	12.40570		15.37	0	4,394.00
\$ / R	On 26/06/2015	10.80	Put	0.02980	0.00003		0.19080	0.00019	0.030	20.62	0	300.00
\$ / R	On 26/06/2015	11.15	Put	0.70670	0.00071		0.79050	0.00079	0.707	21.27	0	250.00
\$ / R	On 26/06/2015	12.46	Call	136.83650	0.13684		136.91260	0.13691	136.836	15.66	0	250.00
\$ / R	On 26/06/2015	15.88	Call	0.08660	0.00009		0.14880	0.00015	0.087	36.78	0	300.00
\$ / R	On 30/06/2015		Any day expiry	12.43710	12.43710		12.41490	12.41490		15.09	0	15,883.00
\$ / R	On 02/07/2015		Any day expiry	12.44150	12.44150		12.41960	12.41960		15.12	0	0.00
\$ / R	On 02/07/2015	11.80	Put	11.49060	0.01149		13.08770	0.01309	11.491	14.79	0	5,500.00
\$ / R	On 02/07/2015	12.33	Put	123.24730	0.12325		139.35470	0.13935	123.247	14.99	0	10,000.00
\$ / R	On 02/07/2015	12.60	Call	116.00950	0.11601		117.16740	0.11717	116.010	15.78	0	5,500.00
\$ / R	On 06/07/2015		Any day expiry	12.45040	12.45040		12.42880	12.42880		14.84	0	400.00
\$ / R	On 06/07/2015	12.38	Call	224.66550	0.22467		219.73380	0.21973	224.665	14.75	0	5,500.00
\$ / R	On 13/07/2015		Any day expiry	12.46600	12.46600		12.44500	12.44500		14.69	0	2,492.00
\$ / R	On 20/07/2015		Any day expiry	12.48160	12.48160		12.46070	12.46070		14.84	0	2,373.00

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		12.50160	12.50160		12.48050	12.48050		14.92	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.75520	0.00176	1.78260	0.00178	1.755	16.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	4.34540	0.00435	4.41820	0.00442	4.345	15.28	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	190.40690	0.19041	190.39760	0.19040	190.407	15.65	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	123.68370	0.12368	125.39580	0.12540	123.684	16.56	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	592.08370	0.59208	614.89580	0.61490	592.084	16.56	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	5.77030	0.00577	5.34870	0.00535	5.770	31.02	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry		12.56170	12.56170		12.54010	12.54010		14.97	0.00	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	366.95080	0.36695	363.19220	0.36319	366.951	14.89	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.56390	12.56390		12.54230	12.54230		14.98	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	173.84000	0.17384	175.48430	0.17548	173.840	16.68	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	719.94000	0.71994	743.18430	0.74318	719.940	16.68	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.56610	12.56610		12.54450	12.54450		15.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	5.79510	0.00580	6.08920	0.00609	5.795	15.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	13.33080	0.01333	13.80900	0.01381	13.331	15.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	209.51970	0.20952	210.42850	0.21043	209.520	16.25	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	19.54140	0.01954	18.37990	0.01838	19.541	30.63	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.57490	12.57490		12.55330	12.55330		15.03	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.59700	12.59700		12.57530	12.57530		15.02	0.00	262	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.60590	12.60590		12.58410	12.58410		14.98	0.00	170,380	590,459.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.42180	0.00542	5.65900	0.00566	5.422	16.26	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,011.82890	2.01183	1,990.29510	1.99030	2,011.829	16.17	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	13.60780	0.01361	14.33910	0.01434	13.608	15.27	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,620.10200	1.62010	1,599.07040	1.59907	1,620.102	15.22	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	14.20200	0.01420	14.97040	0.01497	14.202	15.22	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,456.24400	1.45624	1,435.59630	1.43560	1,456.244	14.82	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	21.65930	0.02166	22.89360	0.02289	21.659	14.75	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	23.53740	0.02354	24.88960	0.02489	23.537	14.65	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	26.09950	0.02610	27.61140	0.02761	26.099	14.54	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	42.60880	0.04261	45.42940	0.04543	42.609	14.28	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	46.81990	0.04682	49.99270	0.04999	46.820	14.25	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,059.67850	1.05968	1,041.63060	1.04163	1,059.679	14.21	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	53.77850	0.05378	57.53060	0.05753	53.779	14.21	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	56.27910	0.05628	60.23750	0.06024	56.279	14.19	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	74.94090	0.07494	80.40890	0.08041	74.941	14.10	0.00	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	83.32590	0.08333	89.45110	0.08945	83.326	14.06	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	126.82780	0.12683	135.98550	0.13599	126.828	14.03	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	732.72780	0.73273	720.08550	0.72009	732.728	14.03	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	704.54230	0.70454	692.57060	0.69257	704.542	14.09	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	677.05420	0.67705	665.76910	0.66577	677.054	14.16	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	663.57620	0.66358	652.63600	0.65264	663.576	14.19	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	643.69420	0.64369	633.27520	0.63328	643.694	14.24	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	598.87020	0.59887	589.68140	0.58968	598.870	14.35	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	580.33650	0.58034	571.67890	0.57168	580.337	14.39	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	232.77870	0.23278	247.15580	0.24716	232.779	14.50	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	277.11250	0.27711	293.22780	0.29323	277.113	14.66	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	431.81130	0.43181	427.80800	0.42781	431.811	14.82	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	327.62670	0.32763	326.62830	0.32663	327.627	15.41	0.00	0	650.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	278.78160	0.27878	278.92070	0.27892	278.782	15.85	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	250.42530	0.25043	251.17790	0.25118	250.425	16.14	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	644.52530	0.64453	667.07790	0.66708	644.525	16.14	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	234.87580	0.23488	235.94580	0.23595	234.876	16.32	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	232.38310	0.23238	233.50460	0.23350	232.383	16.35	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	225.07930	0.22508	226.34230	0.22634	225.079	16.43	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	213.44420	0.21344	214.92710	0.21493	213.444	16.58	0.00	0	135.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	836.17470	0.83617	859.83560	0.85984	836.175	16.87	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	165.22400	0.16522	167.35460	0.16735	165.224	17.35	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	94.18490	0.09418	96.44420	0.09644	94.185	19.28	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	73.02560	0.07303	75.03890	0.07504	73.026	20.24	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	64.76240	0.06476	66.64360	0.06664	64.762	20.72	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	58.58810	0.05859	60.35550	0.06036	58.588	21.14	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.63680	12.63680	12.61480	12.61480		15.11	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	13.11700	0.01312	12.96470	0.01296	13.117	15.75	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	25.49710	0.02550	25.94360	0.02594	25.497	14.91	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	40.40320	0.04040	42.77070	0.04277	40.403	14.31	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	223.00630	0.22301	224.74610	0.22475	223.006	16.87	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	117.93350	0.11793	120.24390	0.12024	117.934	19.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	33.88390	0.03388	34.39070	0.03439	33.884	29.25	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.64120	12.64120	12.61920	12.61920		15.14	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.70320	12.70320	12.68070	12.68070		15.25	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	21.74340	0.02174	21.45910	0.02146	21.743	15.72	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	38.15470	0.03815	38.62990	0.03863	38.155	14.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	237.57090	0.23757	239.72400	0.23972	237.571	17.58	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	51.68240	0.05168	51.88090	0.05188	51.682	28.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.76510	12.76510	12.74220	12.74220		15.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	30.10950	0.03011	29.34120	0.02934	30.109	15.68	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	49.52610	0.04953	49.48100	0.04948	49.526	14.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	247.55560	0.24756	250.05240	0.25005	247.556	18.21	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	57.99600	0.05800	58.21310	0.05821	57.996	28.08	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.79380	12.79380	12.77080	12.77080		15.40	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.80050	12.80050	12.77740	12.77740		15.40	0.00	35,176	130,488.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,893.17510	1.89318	1,869.26240	1.86926	1,893.175	15.33	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	42.67510	0.04268	41.86240	0.04186	42.675	15.33	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,846.11400	1.84611	1,822.29210	1.82229	1,846.114	15.22	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,659.87890	1.65988	1,636.55140	1.63655	1,659.879	14.78	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,477.45680	1.47746	1,454.87960	1.45488	1,477.457	14.35	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	105.16070	0.10516	107.07730	0.10708	105.161	14.11	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	131.48070	0.13148	134.85760	0.13486	131.481	14.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	141.99400	0.14199	145.96080	0.14596	141.994	14.08	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	164.88320	0.16488	170.13440	0.17013	164.883	14.06	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	190.37920	0.19038	197.04690	0.19705	190.379	14.04	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	919.10730	0.91911	904.22960	0.90423	919.107	14.02	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	884.30080	0.88430	873.56040	0.87356	884.301	14.01	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	419.98800	0.41999	437.96400	0.43796	419.988	14.89	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	483.78220	0.48378	483.55190	0.48355	483.782	15.92	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	451.95230	0.45195	452.30090	0.45230	451.952	16.17	0.00	0	13,241.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	422.52550	0.42253	423.39140	0.42339	422.526	16.43	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	360.73190	0.36073	362.64070	0.36264	360.732	17.04	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	347.14910	0.34715	349.22590	0.34923	347.149	17.20	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	314.00870	0.31401	316.40580	0.31641	314.009	17.62	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	207.49130	0.20749	210.14610	0.21015	207.491	19.45	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	162.05830	0.16206	164.56950	0.16457	162.058	20.62	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	152.03970	0.15204	154.48930	0.15449	152.040	20.94	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	149.85960	0.14986	152.29180	0.15229	149.860	21.02	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	122.53270	0.12253	126.05450	0.12605	122.533	23.94	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.82290	12.82290	12.79990	12.79990		15.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	36.86520	0.03687	35.49990	0.03550	36.865	15.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	58.13170	0.05813	57.48810	0.05749	58.132	14.80	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	252.53140	0.25253	254.99490	0.25499	252.531	18.81	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	61.12940	0.06113	61.18930	0.06119	61.129	27.60	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.90730	12.90730	12.88480	12.88480		15.46	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	159.34010	0.15934	163.31500	0.16331	159.340	13.91	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	607.80650	0.60781	607.50580	0.60751	607.807	15.63	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	559.66770	0.55967	560.17470	0.56017	559.668	15.97	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	272.18740	0.27219	274.95400	0.27495	272.187	19.29	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.94370	12.94370	12.92150	12.92150		15.52	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	124.55400	0.12455	124.09800	0.12410	124.554	13.89	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	204.54920	0.20455	206.76790	0.20677	204.549	21.23	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.97340	12.97340	12.95130	12.95130		15.57	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	166.84170	0.16684	170.95130	0.17095	166.842	13.79	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	275.32540	0.27533	277.96830	0.27797	275.325	19.86	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.00760	13.00760	12.98570	12.98570		15.53	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.01440	13.01440	12.99260	12.99260		15.50	0.00	0	6,746.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	72.71050	0.07271	70.13840	0.07014	72.711	14.70	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	126.56140	0.12656	126.64620	0.12665	126.561	13.91	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	171.15500	0.17116	174.03070	0.17403	171.155	13.72	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	178.41140	0.17841	181.77110	0.18177	178.411	13.74	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	198.79480	0.19879	203.52990	0.20353	198.795	13.78	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	209.56060	0.20956	215.02680	0.21503	209.561	13.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	256.55190	0.25655	265.19450	0.26519	256.552	13.88	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	444.60890	0.44461	447.94870	0.44795	444.609	17.70	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	378.20740	0.37821	381.58130	0.38158	378.207	18.56	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	335.78000	0.33578	338.98310	0.33898	335.780	19.17	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	228.15340	0.22815	230.06820	0.23007	228.153	21.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	221.10440	0.22110	221.35500	0.22136	221.104	24.99	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	40.46840	0.04047	40.61520	0.04062	40.468	26.59	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.04930	13.04930	13.02740	13.02740		15.61	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	174.44510	0.17445	177.69410	0.17769	174.445	13.68	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	284.09250	0.28409	285.99260	0.28599	284.093	20.54	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.11470	13.11470	13.09250	13.09250		15.68	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	179.92760	0.17993	180.52970	0.18053	179.928	13.60	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	289.70100	0.28970	289.71730	0.28972	289.701	21.28	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.18720	13.18720	13.16460	13.16460		15.86	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	190.36790	0.19037	187.75450	0.18775	190.368	13.68	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	315.55860	0.31556	316.60020	0.31660	315.559	22.56	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.21050	13.21050	13.18780	13.18780		15.83	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	304.11060	0.30411	309.53840	0.30954	304.111	13.84	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	374.32200	0.37432	372.02200	0.37202	374.322	20.65	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.21750	13.21750	13.19480	13.19480		15.83	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.22690	13.22690	13.20410	13.20410		15.82	0.00	0	3,800.00
\$ / R	On 28/06/2016	Any day expiry			13.25940	13.25940	13.23600	13.23600		15.95	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	199.20860	0.19921	198.74470	0.19874	199.209	13.71	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	352.51160	0.35251	348.04370	0.34804	352.512	24.03	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.32040	13.32040	13.29670	13.29670		16.08	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	207.63450	0.20763	207.63310	0.20763	207.635	13.74	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	382.73590	0.38274	377.89820	0.37790	382.736	25.41	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.38360	13.38360	13.35960	13.35960		16.29	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	218.92910	0.21893	217.68670	0.21769	218.929	13.85	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	366.61580	0.36662	363.06530	0.36307	366.616	25.69	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.43410	13.43410	13.40980	13.40980		16.37	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.45310	13.45310	13.42870	13.42870		16.38	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	226.92890	0.22693	226.84180	0.22684	226.929	13.87	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	344.45640	0.34446	332.61610	0.33262	344.456	25.54	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.51200	13.51200	13.48730	13.48730		16.46	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	232.89540	0.23290	235.16010	0.23516	232.895	13.88	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	318.00880	0.31801	315.86740	0.31587	318.009	25.33	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.58150	13.58150	13.55640	13.55640		16.60	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	239.35330	0.23935	241.06420	0.24106	239.353	13.89	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	297.12120	0.29712	287.76750	0.28777	297.121	25.28	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.61520	13.61520	13.59000	13.59000		16.58	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.62570	13.62570	13.60040	13.60040		16.58	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	237.85350	0.23785	239.61910	0.23962	237.853	13.77	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	265.93360	0.26593	257.58090	0.25758	265.934	24.77	0.00	0	250.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.43640	12.43640	12.38990	12.38990		11.86	0.00	250	0.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.60590	12.60590	12.58410	12.58410		14.98	0.00	10	716.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.80050	12.80050	12.77740	12.77740		15.40	0.00	20	63.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.01440	13.01440	12.99260	12.99260		15.50	0.00	0	31.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.22690	13.22690	13.20410	13.20410		15.82	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			19.27850	19.27850	19.18930	19.18930		12.31	0.00	25,589	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.61870	19.61870	19.47730	19.47730		13.83	0.00	1,620	28,917.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	66.74070	0.06674	85.84350	0.08584	66.741	13.65	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	86.71580	0.08672	110.81190	0.11081	86.716	13.64	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	144.67820	0.14468	181.75340	0.18175	144.678	13.61	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	265.58990	0.26559	248.47200	0.24847	265.590	14.96	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.91390	19.91390	19.76880	19.76880		14.18	0.00	10	11,508.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	114.91830	0.11492	133.92060	0.13392	114.918	13.51	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	642.49260	0.64249	600.13330	0.60013	642.493	14.72	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	512.56220	0.51256	480.70190	0.48070	512.562	15.27	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.24410	20.24410	20.10020	20.10020		14.44	0.00	20	1,055.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
£ / R	On 13/06/2016		Foreign Exchange Future	20.57820	20.57820		20.43060	20.43060		14.59	0.00	56	0.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.10069	0.10069		0.10020	0.10020		12.09	0.00	34	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10237	0.10237		0.10187	0.10187		11.12	0.00	20	20.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10412	0.10412		0.10361	0.10361		14.15	0.00	0	4,298.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10616	0.10616		0.10564	0.10564		14.11	0.00	0	0.00
€ / R	On 12/06/2015		Foreign Exchange Future	13.96890	13.96890		13.91860	13.91860		11.10	0.00	125,957	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.22180	14.22180		14.15380	14.15380		13.83	0.00	24,403	47,551.00
€ / R	On 14/09/2015	12.26	Put	9.72140	0.00972		11.82180	0.01182	9.721	14.99	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	22.04370	0.02204		26.83880	0.02684	22.044	13.93	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	33.39240	0.03339		41.05260	0.04105	33.392	13.61	0.00	0	7,500.00
€ / R	On 14/09/2015	13.00	Put	41.78800	0.04179		50.82840	0.05083	41.788	13.53	0.00	0	10,700.00
€ / R	On 14/09/2015	14.60	Call	266.24290	0.26624		254.17610	0.25418	266.243	14.71	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	192.39950	0.19240		186.35340	0.18635	192.400	15.37	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	14.24080	14.24080		14.17270	14.17270		13.93	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	222.75500	0.22276		214.45440	0.21445	222.755	15.25	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	831.95500	0.83195		891.75440	0.89175	831.955	15.25	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	14.33680	14.33680		14.26780	14.26780		14.08	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	301.53920	0.30154		290.54540	0.29055	301.539	15.28	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	884.73920	0.88474		942.74540	0.94275	884.739	15.28	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.46400	14.46400		14.39400	14.39400		14.18	0.00	4,100	34,781.00
€ / R	On 11/12/2015	13.05	Put	90.33160	0.09033		98.21530	0.09822	90.332	13.35	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	297.21730	0.29722		326.38240	0.32638	297.217	13.33	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	164.29990	0.16430		162.74950	0.16275	164.300	18.46	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.59350	14.59350		14.52430	14.52430		14.32	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	565.83610	0.56584		547.14450	0.54714	565.836	14.83	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	543.61540	0.54362		526.14280	0.52614	543.615	14.97	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.73770	14.73770		14.66870	14.66870		14.35	0.00	0	3,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	15.01840	15.01840		14.94810	14.94810		14.70	0.00	0	0.00
€ / R	On 13/06/2016	14.20	Put	428.66800	0.42867		0.00000	0.00000	428.668	13.18	0.00	6,000	6,000.00
€ / R	On 13/06/2016	15.96	Call	616.48020	0.61648		0.00000	0.00000	616.480	16.47	0.00	6,000	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	15.28320	15.28320		15.21180	15.21180		15.28	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	455.44800	455.44800		456.07000	456.07000			0.00	0	124.00
AL37	On 05/11/2015		Index Future	462.82900	462.82900		463.47100	463.47100			0.00	0	0.00
AL7T	On 06/08/2015		Index Future	535.46500	535.46500		536.33100	536.33100			0.00	0	3.00
AL7T	On 05/11/2015		Index Future	544.14300	544.14300		545.03400	545.03400			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	489.66800	489.66800		490.60200	490.60200			0.00	0	509.00
ALBI	On 05/11/2015		Index Future	497.60400	497.60400		498.56400	498.56400			0.00	0	103.00
ALBI	On 04/02/2016		Index Future	506.06400	506.06400		507.04300	507.04300			0.00	0	0.00
AU\$ / R	On 12/06/2015		Foreign Exchange Future	9.59600	9.59600		9.56470	9.56470		11.55	0.00	4,522	0.00
AU\$ / R	On 14/09/2015		Foreign Exchange Future	9.71270	9.71270		9.66840	9.66840		11.53	0.00	112	2,015.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.81910		9.81910		9.77340	9.77340		13.57	0.00	0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.94040		9.94040		9.89590	9.89590		13.35	0.00	0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	10.06560		10.06560		10.01960	10.01960		13.20	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.09050		10.09050		10.06930	10.06930		13.82	0.00	3,937	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.23350		10.23350		10.21260	10.21260		12.08	0.00	3,936	3,936.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.38110		10.38110		10.35880	10.35880		13.16	0.00	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	155.60950		155.60950		151.99840	151.99840			0.00	0	24,000.00
CHF / R	On 12/06/2015	Foreign Exchange Future	13.38030		13.38030		13.23460	13.23460		13.71	0.00	70	0.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.64880		13.64880		13.48390	13.48390		14.44	0.00	20	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.91700		13.91700		13.74470	13.74470		14.81	0.00	0	7,188.00
CNH / R	On 12/06/2015	Foreign Exchange Future	2.00150		2.00150		1.99450	1.99450		13.71	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01760		2.01760		2.01480	2.01480		13.86	0.00	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03850		2.03850		2.03570	2.03570		14.61	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.87230		1.87230		1.86610	1.86610		13.49	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.90910		1.90910		1.89980	1.89980		12.43	0.00	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.94340		1.94340		1.93350	1.93350		13.85	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.60088		124.60088		124.55534	124.55534			0.00	0	0.00
EL28	On 05/11/2015	Bond Future	125.05066		125.05066		125.00718	125.00718			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.88107		83.15471		9.85155	83.36374			0.00	0	6,396.00
ES33	On 05/11/2015	Bond Future	9.97335		80.70121		9.94263	80.91535			0.00	0	0.00
ES33	On 04/02/2016	Bond Future	10.06257		82.07411		10.03077	82.29240			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	486.20800		486.20800		487.06800	487.06800			0	462.00
GOVI	On 05/11/2015	GOVI	494.08700		494.08700		494.97200	494.97200			0	27.00
GOVI	On 04/02/2016	GOVI	502.48800		502.48800		503.39000	503.39000			0	0.00
I2025	On 06/08/2015	Bond Future	119.63694		119.63694		119.43715	119.43715			0	38.00
I2025	On 05/11/2015	Bond Future	121.55526		121.55526		121.35497	121.35497			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	124.37299		124.37299		123.88362	123.88362			0	3,627.00
I2038	On 05/11/2015	Bond Future	126.36740		126.36740		125.87288	125.87288			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	122.88259		122.88259		121.77058	121.77058			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.44647		123.44647		122.31954	122.31954			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.13286		132.13286		132.08449	132.08449			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.25156		134.25156		134.20548	134.20548			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	226.68000		226.68000		226.43300	226.43300			0	1,080.00
IGOV	On 05/11/2015	Index Future	230.35400		230.35400		230.10800	230.10800			0	17.00
IGOV	On 04/02/2016	Index Future	234.27000		234.27000		234.02100	234.02100			0	0.00
ILBI	On 06/08/2015	Index Future	615.97100		615.97100		615.34300	615.34300			0	159.00
ILBI	On 05/11/2015	Index Future	626.08200		626.08200		625.44600	625.44600			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		93.84000		6.16000	93.84000			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	6.41000		93.59000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.57000		93.43000		6.57000	93.43000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.78000		93.22000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.96000		93.04000		6.96000	93.04000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.01000		92.99000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.28000		92.72000		7.28000	92.72000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.48000		92.52000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.66000		92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.76000		92.24000		7.76000	92.24000			0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12780		0.12780		0.12740	0.12740			10	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12710		0.12710		0.12700	0.12700			13	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12690		0.12690		0.12640	0.12640			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12700		0.12700		0.12750	0.12750			0	0.00
NGN / R	On 12/06/2015	Foreign Exchange Future	0.06250		0.06250		0.06220	0.06220			22,300	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06060		0.06060		0.06000	0.06000			0	27,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05870	0.05870		0.05830	0.05830			22,800	89,780.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05740	0.05740		0.05710	0.05710			0	0.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.66760	8.66760		8.64440	8.64440		15.57	0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.67830	8.67830		8.65860	8.65860		17.31	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.73590	8.73590		8.71540	8.71540		10.13	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.80890	8.80890		8.78820	8.78820		12.16	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.89680	8.89680		8.87520	8.87520		12.68	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12320	1.12320		1.12340	1.12340			70	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12820	1.12820		1.12470	1.12470			1,742	25,824.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13000	1.13000		1.12650	1.12650			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.13240	1.13240		1.12900	1.12900			0	0.00
R186	On 06/08/2015		Bond Future	8.39633	116.68032		8.37159	116.87777		9.64	450	39,915.00
R186	On 06/08/2015	7.65	Call	152.45000	0.15245		175.21000	0.17521	152.450	9.34	0	75.00
R186	On 06/08/2015	7.75	Call	232.36000	0.23236		263.70000	0.26370	232.360	9.38	0	1,000.00
R186	On 06/08/2015	7.85	Call	342.76000	0.34276		384.44000	0.38444	342.760	9.42	0	20.00
R186	On 06/08/2015	8.05	Call	680.52000	0.68052		747.55000	0.74755	680.520	9.49	0	75.00
R186	On 06/08/2015	8.35	Call	1,555.99000	1.55599		1,666.97000	1.66697	1,555.990	9.59	0	20.00
R186	On 06/08/2015	8.45	Put	1,530.32000	1.53032		1,458.10000	1.45810	1,530.320	9.62	0	4,229.00
R186	On 06/08/2015	8.46	Put	1,494.20000	1.49420		1,423.35000	1.42335	1,494.200	9.63	0	75.00
R186	On 06/08/2015	8.50	Put	1,355.37000	1.35537		1,289.93000	1.28993	1,355.370	9.64	0	5,229.00
R186	On 06/08/2015	8.55	Put	1,197.31000	1.19731		1,138.34000	1.13834	1,197.310	9.67	0	4,229.00
R186	On 06/08/2015	8.68	Put	851.12000	0.85112		807.29000	0.80729	851.120	9.75	0	20.00
R186	On 06/08/2015	8.90	Put	449.62000	0.44962		425.24000	0.42524	449.620	9.89	0	5,350.00
R186	On 05/11/2015		Bond Future	8.46187	118.55108		8.43587	118.75427		9.53	0	500.00
R186	On 05/11/2015	7.73	Call	811.99000	0.81199		862.94000	0.86294	811.990	9.27	0	169.00
R186	On 05/11/2015	8.22	Put	3,899.06000	3.89906		3,788.93000	3.78893	3,899.060	9.43	0	1,090.00
R186	On 05/11/2015	8.25	Put	3,755.94000	3.75594		3,648.54000	3.64854	3,755.940	9.44	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,427.15000	2.42715		2,532.05000	2.53205	2,427.150	9.48	0	169.00
R186	On 05/11/2015	8.35	Put	3,304.92000	3.30492		3,206.63000	3.20663	3,304.920	9.48	0	9,370.00
R186	On 05/11/2015	8.45	Put	2,892.52000	2.89252		2,803.19000	2.80319	2,892.520	9.51	0	6,248.00
R186	On 05/11/2015	8.85	Put	1,614.86000	1.61486		1,558.13000	1.55813	1,614.860	9.68	0	169.00
R186	On 05/11/2015	9.00	Put	1,270.70000	1.27070		1,224.19000	1.22419	1,270.700	9.75	0	2,600.00
R186	On 04/02/2016		Bond Future	8.51938	115.26865		8.49230	115.47596		9.34	0	5,512.00
R186	On 05/05/2016		Bond Future	8.56709	117.32640		8.53906	117.53670		9.34	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	287.37960	287.37960		287.27838	287.27838			0	997.00
R197	On 05/11/2015		Bond Future	291.98703	291.98703		291.89055	291.89055			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	234.93349	234.93349		234.84987	234.84987			0	53,356.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 05/11/2015	Bond Future		238.70029	238.70029		238.62045	238.62045			0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future		8.24815	100.70841		8.21824	100.87139		7.39	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	95.98000	0.09598	88.56000	0.08856	95.980	7.79	0	911.00
R2023	On 05/11/2015	Bond Future		8.32522	98.39995		8.29353	98.56771		7.61	0	0.00
R2023	On 04/02/2016	Bond Future		8.39615	100.07358		8.36282	100.24479		7.31	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future		7.38637	104.99785		7.32838	105.10974		2.42	146	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	107.26000	0.10726	89.69000	0.08969	107.260	2.47	0	5,000.00
R203	On 05/11/2015	Bond Future		7.50478	102.51586		7.43705	102.63181		2.13	0	0.00
R203	On 04/02/2016	Bond Future		7.61342	104.25976		7.53382	104.37827		1.60	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future		8.77772	93.95225		8.75307	94.14336			0	9,953.00
R2030	On 05/11/2015	Bond Future		8.84142	95.45951		8.81572	95.65577			0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future		8.87037	97.66004		8.84568	97.86467			0	1,579.00
R2032	On 05/11/2015	Bond Future		8.93511	95.07127		8.90941	95.28121			0	0.00
R2032	On 04/02/2016	Bond Future		8.99348	96.68885		8.96691	96.90296			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.95923	95.92674		8.92947	96.19927			4,300	37,321.00
R2037	On 05/11/2015	Bond Future		9.01873	97.46569		8.98788	97.74476			0	0.00
R2037	On 04/02/2016	Bond Future		9.07369	94.86615		9.04187	95.15055			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.70931	101.96708		7.66329	102.10188		3.69	0	21,429.00
R204	On 06/08/2015	Bond Future	8.41	Put	62.59000	0.06259	53.57000	0.05357	62.590	3.85	0	699.00
R204	On 05/11/2015	Bond Future		7.81170	103.60189		7.76068	103.74111		3.51	0	0.00
R204	On 04/02/2016	Bond Future		7.90108	101.32669		7.84481	101.46886		3.05	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		9.02227	97.50644		8.99248	97.80347			663	12,415.00
R2044	On 05/11/2015	Bond Future		9.07925	99.07077		9.04842	99.37467			0	0.00
R2044	On 04/02/2016	Bond Future		9.13193	96.37339		9.10017	96.68302			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		9.00939	101.19863		8.98464	101.45215			0	36,783.00
R2048	On 05/11/2015	Bond Future		9.06744	98.39175		9.04178	98.65152			0	0.00
R2048	On 04/02/2016	Bond Future		9.12168	100.06542		9.09523	100.33019			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.92869	98.05113		7.89350	98.17848		4.91	399	38,758.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207	On 06/08/2015	Bond Future	7.46	Call	174.50000		0.17450		202.99000	0.20299	174.500	4.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			8.01867		99.62368		7.98041	99.75529		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	407.74000		0.40774		443.97000	0.44397	407.740	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	471.82000		0.47182		511.96000	0.51196	471.820	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.09989		97.67607		8.05863	97.81045		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	378.58000		0.37858		409.43000	0.40943	378.580	4.15	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	567.99000		0.56799		609.24000	0.60924	567.990	4.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.16961		99.41990		8.12532	99.55606		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	823.28000		0.82328		870.57000	0.87057	823.280	4.20	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.05455		96.64204		8.01941	96.79329		6.02	0.00	0	37,640.00
R208	On 06/08/2015	Bond Future	8.85	Put	75.18000		0.07518		67.66000	0.06766	75.180	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.13649		94.79225		8.09886	94.94808		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	850.24000		0.85024		802.70000	0.80270	850.240	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.20829		96.40482		8.16832	96.56383		5.66	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.91006		77.36155		8.88025	77.58705		14.55	0.00	931	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	107.73000		0.10773		100.42000	0.10042	107.730	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.96711		75.45449		8.93626	75.68526		15.15	0.00	0	15.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,959.50000		1.95950		1,885.12000	1.88512	1,959.500	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.01836		76.73819		8.98659	76.97343		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			177.89530		177.89530		177.83241	177.83241			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.61582		178.61582		178.55602	178.55602			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.75980		133.75980		133.71615	133.71615			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.90471		135.90471		135.86335	135.86335			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.25523		138.25523		138.29014	138.29014			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.47222		140.47222		140.51079	140.51079			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.81357		87.93548		8.78887	88.11995		12.50		0	17,330.00
R213	On 05/11/2015	Bond Future	8.87768		85.80181		8.85196	85.99124		12.99		0	0.00
R213	On 04/02/2016	Bond Future	8.93741		87.26124		8.91082	87.45437		12.87		0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214	On 06/08/2015	Bond Future	8.94835		78.46908		8.91852	78.70732		15.28		3,601	21,965.00
R214	On 05/11/2015	Bond Future	9.00474		76.43678		8.97388	76.68061		15.90		0	0.00
R214	On 04/02/2016	Bond Future	9.05723		77.73690		9.02546	77.98533		15.87		0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	22,058.45000	22,058.45000		21,974.46000	21,974.46000					0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,376.96000	22,376.96000		22,297.12000	22,297.12000					0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.57620	4.57620		4.56370	4.56370			25.33		0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51520	4.51520		4.51950	4.51950			14.93		0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.47580	4.47580		4.48210	4.48210			42.51		0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.70080	1.70080		1.69950	1.69950					16	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.65750	1.65750		1.65320	1.65320					0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.60540	1.60540		1.60940	1.60940					0	0.00

Total for Derivatives : **0.00** **885,957** **3 187 121.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	101.45776			101.43987					0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	99.89115			99.87163					0	0.00
AA05	On 22/03/2019	Spot Bond	9.30000	102.09706		9.25500	102.21220					0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	101.33620			101.31569					0	0.00
AA07	On 15/04/2021	Spot Bond	9.46500	101.74457		9.43000	101.87328					0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	108.97300		10.00000	108.94500					0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.56079			100.53766					0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	99.33181			99.30698					0	0.00
AB013	On 21/11/2018	Spot Bond	9.69000	96.63449		9.64500	96.73519					0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		10.12618	100.00000	10.10164				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.83576	10.84000	100.80684				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.48868	100.00000	11.46593				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.45060		101.42853				0	0.00
AB09	On 03/05/2017	Spot Bond	8.90000		103.59981	8.84500	103.67014				0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.09400	10.00000	110.06500				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34500		272.07935	2.34500	271.93292				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.34353		100.32615				0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.23831		100.21951				0	55,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.01975		99.99987				0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.02017		99.99975				0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.49032		99.46907				0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.18103		101.16174				0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.89762		100.87755				0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.73766		100.71621				0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.75644		100.73445				0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08500		174.32998	2.08500	174.23739				0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.48921	2.76000	164.42360				0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.41249	2.17000	175.31885				0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		187.63470	1.82000	187.53640				0	0.00
ABN33	On 29/01/2018	Spot Bond	8.29625		81.17758	8.24125	81.26792				0	0.00
ABN34	On 29/01/2018	Spot Bond	8.29625		81.17758	8.24125	81.26792				0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.80000		99.78000				0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.91911		99.89852				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN40		On 29/09/2015	Spot Bond	0.00000	98.99000			98.98000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	98.06000			98.03000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	97.52000			97.50000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	96.12000			96.09000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	96.43000			96.40000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	101.43522			101.41492			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	101.33796			101.31809			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	95.06000			95.02000			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	94.33000			94.28000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	94.03000			93.99000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	93.76000			93.71000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	99.77948			101.63710			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	6.77000	105.01642		6.72000	105.01000			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	101.37388			101.35241			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	92.01000			91.97000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	91.80000			91.75000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.68500	110.30039		2.70000	110.09809			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.47000	162.68247		2.47000	162.59438			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.42000	213.88302		2.42000	213.76749			0.00	0	0.00
ABN64		On 12/10/2015	Spot Bond	0.00000	90.16000			90.16000			0.00	0	0.00
ABN66		On 21/11/2016	Spot Bond	0.00000	90.46000			90.40000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.80500	91.36362		9.77500	91.48832			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	
ABN68	On 12/02/2018	Spot Bond			0.00000		101.95000			101.95000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond			0.00000		102.53000			102.44000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000		72.73000			68.37000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000		102.70084			102.68199			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000		98.04000			97.95000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000		106.64500			106.64500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond			9.63000		105.88911		9.63000	105.86175			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000		101.54000			101.54000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond			9.75500		105.00057		9.73000	105.14999			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.17000		90.75954		9.13500	90.88167			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000		99.97000			98.95000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000		109.93000			110.16000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.85000		104.33223		9.82500	104.48000			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		92.16000			91.11000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		100.15379			100.03021			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		101.07735			101.05505			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.45000		105.91308		8.39500	106.02489			0.00	700,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond			9.17500		102.90736		9.14000	103.03847			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS12	On 14/05/2020	Spot Bond	9.44000	100.17043	9.40500	100.27990	0.00	0	0.00	0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.87500	99.91798	9.84000	100.06327	0.00	0	0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.25000	96.27475	9.21500	96.38428	0.00	1,100,000	3,110,000,000.00	0	0.00	
ABS7	On 11/09/2026	Spot Bond	9.95000	94.66673	9.92500	94.79996	0.00	0	1,560,000,000.00	0	0.00	
ABS9	On 17/03/2016	Spot Bond	7.69500	103.54006	7.65000	103.55148	0.00	0	0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	2.15500	275.71762	2.15500	275.57065	0.00	0	0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.12000	133.03134	1.12000	132.96412	0.00	0	0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.16000	134.68273	2.15000	134.69144	0.00	0	0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00639	100.00000	0.00637	0.00	0	0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	99.38263	100.00000	99.11971	0.00	0	0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.93000	103.97884	10.88000	103.96099	0.00	0	0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	100.80854	100.77999		0.00	0	0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	10.68546	100.00000	10.65957	0.00	0	0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	100.82805	100.79881		0.00	0	0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	101.10413	101.06528		0.00	0	0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	63.69029	100.00000	63.53600	0.00	0	0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	100.78903	100.76115		0.00	0	0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	11.00000	70.53186	11.00000	70.51169	0.00	0	0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.76179	100.00000	40.66304	0.00	0	0.00	0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	99.91094	99.88829		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
ACL077	On 20/09/2015	Spot Bond	0.00000	99.90206			99.87718			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.91491			99.89324			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.91223			99.88989			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.91105			99.88842			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.29505			103.27045			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.29505			103.27045			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.31371			103.28897			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.31371			103.28897			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	103.27639			103.25194			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	96.52931			96.51065			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.09400		10.00000	110.06500			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.83481			99.81363			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.91387			99.89194			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.91094			99.88833			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.90982			99.88694			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.91198			99.88964			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.91708			99.89595			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.65000	101.21299		9.61500	101.31454			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.17452			101.15164			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.77761			101.75544			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	90.75277			90.73271			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	191.42555			190.96210			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	191.47436			191.01021			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL129		On 20/09/2021	Spot Bond	0.00000	99.91482			99.89316			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.85227			100.83215			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.35964			100.33593			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.85265			100.83255			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	103.26471			103.24036			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	103.63820			103.61451			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.09400		10.00000	110.06500			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.12072			100.09849			0	3,330,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.90596			100.88689			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.91452			99.89277			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.79120			100.77129			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.91667			99.89541			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.92040			99.90008			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.47003		10.23000	102.44225			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.92221			99.90237			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.73540			116.60002			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.76500	100.06121		9.72000	100.18160			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.91691			99.89573			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	118.05882		1.75000	117.99715			0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.92327			99.90370			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.91149			99.88939			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.90876			99.88598			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.91423			99.89281			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL180	On 20/06/2015	Spot Bond		0.00000	99.92477			99.90558			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	99.93047			99.90816			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.25978			101.24076			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	99.91522			99.89404			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.75740			100.73593			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	99.90931			99.88666			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	99.91872			99.89800			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	99.91399			99.89213			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	99.91258			99.89038			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.06464			100.04671			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.24493			100.22683			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	99.91235			99.89006			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	99.91235			99.89006			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	99.90001			99.87504			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	99.91095			99.88871			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	99.90731			99.88371			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.44083			101.41825			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	99.90001			99.87504			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.92038			97.90101			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	99.91054			99.88780			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	99.90439			99.88051			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	139.05628			138.72904			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	140.05633			139.72656			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	99.91642			99.89555			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL208		On 20/03/2018	Spot Bond	0.00000	99.91718			99.89650			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.57375			100.55334			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.91511			99.89390			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.00801			98.98671			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.91149			99.88939			0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.91631			99.89541			0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.91642			99.89555			0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.91581			99.89439			0	0.00
ACL218		On 11/05/2020	Spot Bond	0.00000	100.86946			100.84630			0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.21427			100.18879			0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.13100			101.10794			0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	101.09804			101.07567			0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.52975			100.50467			0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	35.32681		100.00000	35.24123			0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	13.29244		100.00000	13.26024			0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.56455			100.54421			0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.62054						0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.65779						0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.23786			101.21716			0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.35826			101.33550			0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.51868			101.49315			0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	101.19397			101.17338			0	0.00
AHF3A2		On 18/04/2016	Spot Bond	8.23500	99.76532		8.18000	99.78655			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.53000			101.50357			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.77606			101.74533			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.11288	100.00000		38.97576			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.06378	100.00000		10.02850			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.28500		100.00426		9.24000	100.11757			0	2,948,420,000.00
AIR02	On 30/04/2023	Spot Bond	9.85000		111.39447		9.82500	111.50879			0	81,710,000.00
AIR03	On 09/03/2016	Spot Bond	7.53500		105.26140		7.49000	105.27233			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.54500		98.74385		9.51500	98.89486			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.03492	100.00000		13.00608			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.17000		99.23950		10.14500	99.40124			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		166.68913		2.72000	166.59773			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.24908			100.22796			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.80408			101.78302			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.94186			101.91913			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		99.99675			99.97764			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.58833			100.56016			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.96093			99.94141			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		99.92040			99.90007			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.94374			99.91564			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.77782			100.76113			0	0.00
ASN014	On 20/03/2019	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
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	94.11000			93.43000			0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.52426			100.50761			0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	113.37556			113.35599			0	0.00
ASN022	On 07/12/2033	Spot Bond		2.67000	232.42307		2.67000	232.29597			0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	114.48114			113.96340			0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	98.53713			98.51416			0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	110.21670			109.04020			0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	112.58759			112.14936			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	100.83461			100.81242			0	0.00
ASN037	On 07/12/2033	Spot Bond		2.68500	206.12387		2.68500	206.01107			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	99.92123			99.90155			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	99.88615			99.86673			0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	101.34692			101.32691			0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	101.34222			101.32125			0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	101.30676			101.28409			0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	101.16325			101.14056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN061	On 30/04/2020	Spot Bond	0.00000		101.09802			101.07569			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.44714			98.44567			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02270			100.02286			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.31084			100.29006			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.20759		100.00000	35.12924			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.74038		100.00000	17.69741			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.82921		100.00000	17.78602			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.42948		100.00000	17.38726			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		27.91560		100.00000	27.84797			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.16497		100.00000	45.05555			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.52815		100.00000	15.49053			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		32.75872		100.00000	32.66747			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		45.80066		100.00000	45.67309			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.01851			100.09068			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.92299			99.90375			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		102.07980			102.05984			0	1,470,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.33500		103.35185		9.29000	103.45231			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.89272			101.87286			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.12972			101.11023			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.36242			100.33984			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.49418			100.47116			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.74500		99.56240		9.71000	99.68165			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.76000		103.79727		6.71000	103.79334			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		59.89995		100.00000	59.75325			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.99500		98.76050		9.96000	98.90015			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		104.12067			104.09997			0	0.00
BAW8	On 02/10/2017	Spot Bond	9.05000		103.86846		8.99500	103.95648			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91645		103.36629		10.90960	103.33859			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.84094		102.55908		10.84907	102.52806			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88863		102.56043		10.89004	102.53002			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.35684			102.32708			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91880		102.55459		10.91790	102.52453			0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01891		102.02543		11.98608	102.06331			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		102.41079			102.38034			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		102.41079			102.38034			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		102.41086			102.38041			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16645		102.31268		11.15960	102.28457			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06950		102.64253		11.06288	102.61426			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.84094		102.55908		10.84907	102.52806			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06733		102.73118		11.05536	102.70673			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30712		102.28911		10.28841	102.27263			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		103.12690			103.09973			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		102.27648			102.24694			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		102.27648			102.24694			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA24	On 30/06/2017	Spot Bond	11.82500	101.09112		11.77000	101.15630			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.75000	99.19967		11.69500	99.27511			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	102.08738			102.06111			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	102.01101		9.28000	101.98530			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.24424			102.21513			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.63500	101.43952		11.59000	101.50233			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	102.17975			102.15148			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.23349			102.20452			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.23349			102.20452			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	102.15395			102.12602			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.24872			102.22035			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.24872			102.22035			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	102.15825			102.13027			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	102.17361			102.14623			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.24882			102.22046			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.76386			101.74177			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	101.85708			101.83306			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91645	104.00799		13.90960	103.97179			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30924	103.38133		15.28590	103.37050			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021		14.11188	101.54021			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
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.93140			102.89314			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.93140			102.89314			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.93140			102.89314			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	103.03864			102.99894			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.55579			102.52254			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	34.46046	100.00000	34.39508				0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.68506	100.00000	22.62951				0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.64596	100.00000	20.59539				0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74442	100.00000	12.71321				0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74850	100.00000	12.71761				0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.40860	100.00000	15.37087				0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35129	100.00000	13.31859				0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.14030			101.12095			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.33369			101.31539			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.41226			101.39285			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	101.19086			101.17133			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.60796	100.00000	9.58469				0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.60796	100.00000	9.58469				0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	91.25000	100.00000	91.02244				0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	85.08159	100.00000	84.88372				0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000	82.39278	100.00000	82.20721				0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05500	183.49620	2.05500	183.39878				0	0.00
BD0205	On 28/04/2028	Spot Bond	8.37000	156.36833	8.34500	156.81651				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BD0206	On 02/03/2028	Spot Bond	8.37000		156.75887		8.34500	157.20332			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.75500		96.49618		8.73000	96.65799			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.43500		98.38526		8.39000	98.47063			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.82902			101.81011			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.21133			101.19075			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.75530			101.73558			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.31385			101.29148			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.39268			101.36892			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.61289			101.58527			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		37.77607		100.00000	37.68355			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.03152			101.01055			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.05145			101.03008			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.05810			101.03659			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.13781			101.11465			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.24399			101.21864			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		36.95152		100.00000	36.86102			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		36.95152		100.00000	36.86102			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.05902			100.03955			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.06023			100.04035			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.55000		102.64551		8.49500	102.71001			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.06385			100.04276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.07016			100.04693			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.12467		100.00000	21.07350			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.12467		100.00000	21.07350			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.83439			101.80897			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.40000	98.94343		11.36500	99.03128			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.14260			101.11625			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.29000	99.29350		11.25500	99.38394			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.78753			102.76658			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	71.56536		100.00000	75.76523			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.38541			100.36385			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.28396			101.26355			0	0.00
BID06	On 30/06/2019	Spot Bond		8.94500	103.83039		8.90000	103.95500			0	4,400,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.52914			99.51170			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	101.17784			101.15913			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.28408			99.30154			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.51988			100.50065			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.59911			100.57702			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.50618			100.48794			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.53089			100.51177			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.57576			100.55501			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.76172			100.73424			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.07937			101.03995			0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	99.72677		100.00000	99.45504			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR12	On 25/01/2016	Spot Bond	0.00000	101.23302			101.20899			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.26771			101.24299			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.62982			97.61071			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.99798			96.97910			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.48127			99.46274			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.66710			99.64958			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.68481			99.66730			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.52720			99.50969			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.42198			99.40446			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.31803			99.30055			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.30520			99.28783			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	99.24438			99.26196			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.01423			98.99663			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	98.82226			98.80468			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	98.87171			98.85408			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	98.61625			98.59851			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.56346			98.54573			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.51611			99.49818			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.45412			98.44353			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	43.64844		100.00000	43.54154			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	99.77361			99.75239			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	99.76469			99.74267			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.02065			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
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.65830			100.63576			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	17.94901		100.00000	17.87888			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.75000	107.23286		9.69500	107.27719			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.65027			105.62650			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.80000	102.64046		8.74500	102.66301			0	0.00
CBL12	On 06/09/2018	Spot Bond		12.83500	99.26246		12.79000	99.34198			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.44032			98.40782			0	0.00
CBL14	On 01/02/2019	Spot Bond		13.13500	99.88237		13.09000	99.97041			0	0.00
CBL16	On 18/05/2017	Spot Bond		9.20000	101.19334		9.14500	101.26377			0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.46647			97.43290			0	0.00
CBL18	On 23/08/2019	Spot Bond		13.13500	96.95452		13.09000	97.05620			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.23714			101.21708			0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	93.74632			93.71256			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.73649			100.71478			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.84500	92.26074		10.81000	92.35732			0	3,300,000,000.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.73475			100.71049			0	0.00
CCT01	On 23/06/2023	Spot Bond		10.27500	112.16104		10.25000	112.27556			0	0.00
CCT02	On 12/06/2024	Spot Bond		10.27500	107.92569		10.25000	108.04825			0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		10.20000	108.68724		10.17500	108.81628			0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.31288			100.27990			0	500,000,000.00
CGR11	On 28/03/2016	Spot Bond		11.95000	102.71409		11.89500	102.72176			0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	99.69579			99.66751			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.78753			102.75933			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09360		10.00000	110.06490			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.98442			101.95733			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.90170			99.87683			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.48520			101.45835			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.96393		100.00000	9.93248			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.71260		100.00000	17.66969			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.51148			102.46728			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.41848			100.39279			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.92563			101.90145			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		102.00080			101.97564			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.08719			102.06092			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.07621			101.03833			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.06535			101.02785			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.12273			101.08323			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.91494			99.89327			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.39804			100.37951			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.68357		10.11000	104.65505			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.53037			101.50930			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.39605		2.76000	123.32817			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.36031		3.14000	123.29124			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.44596		8.25000	102.42346			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		124.58802		2.85000	124.58905			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.70348		2.40000	122.63731			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.87932			99.84874			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.60500		101.31847		8.56000	101.35080			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.27529			101.25330			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.29388			101.27221			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.65500		101.36125		8.61000	101.39377			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.65500		101.36125		8.61000	101.39377			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.70500		100.17522		8.66000	100.21311			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		99.91279			99.89059			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		99.90360			99.87909			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.73946			100.71796			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.53670			100.51353			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.91952		9.35000	102.89355			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.91952		9.35000	102.89355			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		100.57467			100.55492			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	0.00000	100.26246			100.24222			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.65702			100.63741			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.65702			100.63741			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.65702			100.63741			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.17924			100.15874			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.56500	102.43871		9.52000	102.55300			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.74674			101.72579			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	103.35888			103.33867			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.20536			100.18396			100,000,000	100,000,000.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.20604			100.18479			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.24806			100.22782			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.57337			100.55126			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.60287			100.57684			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.39516			100.37518			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	99.92187			99.90195			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.03404			101.01159			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.92779			99.90935			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	99.79856			99.77962			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.91533			99.89418			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.15005			101.12815			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.77748			100.75463			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	99.99435			99.97062			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.81237			99.78838			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	101.74714			101.72622			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.81925			101.79460			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		99.81452			99.79079			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.88215			101.85740			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.90670			99.88297			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.84377			101.81912			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		102.28327			102.25926			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.96768			101.94253			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.01627			100.99427			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.83530			100.81118			0	0.00
CLN314	On 14/11/2022	Spot Bond	11.08500		93.21945		11.05500	93.33370			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.60500		94.68846		11.57500	94.80261			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.88051			101.85649			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.89870			99.87340			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.81663			100.79306			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.21170			101.18933			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.18262			101.15812			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	101.15394		8.80500	101.13026			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.91095			99.88871			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	103.17576			103.15273			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.90526			99.88160			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.89892			99.87368			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.91072			99.88798			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.87462			99.84282			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	80.03692			79.97872			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.90220			99.87732			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.88051			101.85649			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.14836			101.12551			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.88284			99.85359			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.89141			101.86724			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.87541			99.84381			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.89768			99.87173			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.92245			99.90266			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.90198			99.87750			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.13738			101.11475			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.83362			100.81142			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.83692			101.81346			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.08710			101.06592			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN353	On 28/05/2019	Spot Bond	0.00000		100.45629			100.43361			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.09081			101.06823			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		101.20429			101.18206			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		99.91882			99.89855			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.26500		104.16789		10.23500	104.31234			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.91750			99.89648			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.12773			101.10112			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.40500		106.14495		12.37500	106.27139			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.17363			101.14592			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.43500		106.03315		12.40500	106.15042			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.70566		10.02000	109.67603			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.17363			101.14592			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.18435			101.16078			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		99.89235			99.86548			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.91881			99.89814			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.91698			99.89585			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		99.91713			99.89600			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.96114			101.93607			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.79500		102.75410		9.76000	102.87931			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		102.26651			102.23757			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		99.90165			99.87709			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.43380		10.57000	102.40514			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	102.65344		11.00000	102.62357			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.17983			101.15980			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	99.90606			99.88225			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.19827			101.17752			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.19500	102.02548		12.16500	102.15575			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	99.89039			99.86302			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	99.91686			99.89574			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.28103			101.25604			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	99.91118			99.88857			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	101.64580			101.62492			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	99.92405			99.90467			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	99.91533			99.89418			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	99.91040			99.88802			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.33150			100.31071			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	99.90274			99.87846			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	99.87595			99.84499			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.78675			100.76404			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.78207			100.75950			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	99.91040			99.88803			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	99.89892			99.87367			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000	101.08721			101.06553			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000	100.67951			100.65741			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN404	On 21/02/2018	Spot Bond	0.00000		100.46365			100.43626			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		99.92079			99.90101			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			100.18711			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.91802	7.01000		41.91024			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		165.98360			165.98360			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	8.75500		146.61162	8.73000		146.73084			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.37000		156.36833	8.34500		156.81651			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.37000		156.75887	8.34500		157.20332			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.60680			97.58765			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.58633			97.56702			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.59743			101.57451			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.96712			101.94496			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		99.91169			99.88922			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		99.91772			99.89675			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		99.91659			99.89533			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.58934			101.56585			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		99.90931			99.88666			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.21170			101.18933			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		99.91740			99.89677			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		99.91927			99.89868			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		99.91981			99.89935			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		99.91921			99.89862			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF15	On 20/06/2020	Spot Bond	0.00000		99.90931			99.88666			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.56322			100.53777			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.53312			101.50949			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.78500		105.18916		8.74000	105.19682			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.87500		100.63293		8.82000	100.75026			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.43500		109.84079		10.40000	110.00840			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.22000		101.90023		7.17000	101.90436			0	33,100,000.00
COJ07	On 23/03/2021	Spot Bond	10.00500		105.84910		9.97000	105.97506			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.04500		101.03085		10.01500	101.17971			0	0.00
COT01	On 03/04/2023	Spot Bond	10.41500		95.01381		10.38500	95.13809			0	0.00
COT02	On 03/04/2028	Spot Bond	11.10000		96.01239		11.07500	96.14551			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.10000		89.19431		11.07500	89.32404			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.45950			100.43666			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.99834			100.97887			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.00408		100.00000	9.97984			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.50063			100.47890			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.90199			99.88197			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.46016			100.43906			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.31479			102.29534			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.10005			101.08041			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.29556		100.00000	9.27304			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.49948		100.00000	11.47162			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.77000		101.16755		11.73500	101.30744			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.14443		100.00000	16.10532			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000	8.75824	100.00000	8.73702			0.00		0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	16.80429	100.00000	16.76358			0.00		0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.00620		100.98735			0.00		0	0.00
DENG44	On 29/09/2017	Spot Bond	8.07500	99.00859	8.02000	99.09828			0.00		0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.55003		100.53089			0.00		0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.46824		100.44786			0.00		0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.29376		100.27289			0.00		0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	89.88753	100.00000	89.67248			0.00		0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.18997		100.16712			0.00		0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.57699		101.55467			0.00		0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	102.64953		102.62976			0.00		0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.93574		100.91492			0.00		0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.88306		99.85387			0.00		0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.91298		101.87747			0.00		0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	99.89837		99.87299			0.00		0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	53.18002		53.13254			0.00		0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.19891		102.16842			0.00		0	0.00
DV2021	On 18/06/2021	Spot Bond	8.99500	100.15960	8.96000	100.29536			0.00		0	0.00
DV21	On 15/06/2016	Spot Bond	7.45500	107.20747	7.41000	107.23072			0.00		0	0.00
DV22	On 07/02/2020	Spot Bond	9.04000	104.92454	9.00500	105.03064			0.00		2,800,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.69500	104.66558	9.66500	104.80027			0.00		400,000	1,067,409,000.00
DV24	On 18/02/2024	Spot Bond	9.67500	103.27320	9.64500	103.42005			0.00		0	0.00
DV29	On 18/02/2029	Spot Bond	9.72000	106.16236	9.69500	106.32562			0.00		0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000		99.90785			99.88944			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.47964			101.46147			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.05565			100.03709			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.54771			100.52865			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.12983			100.11126			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.13664			100.11518			1,500,000,000	1,500,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.67150			100.65187			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.59302			99.57490			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		101.21800			101.19793			0	0.00
E170	On 01/08/2020	Spot Bond	8.42000		125.86983		8.38500	126.00307			0	5,542,952,800.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.91947			96.86765			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.42000		99.24997		2.44000	98.86348			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		136.83159		1.20000	136.76217			0	0.00
EL28	On 02/05/2028	Spot Bond	2.17000		123.46847		2.17000	123.40265			0	0.00
EL29	On 19/11/2029	Spot Bond	2.15000		111.41583		2.15000	111.35651			0	0.00
EL30	On 29/07/2030	Spot Bond	2.13000		112.64056		2.13000	112.58053			0	0.00
EL31	On 02/06/2031	Spot Bond	2.27000		102.43759		2.27000	102.38268			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40000		99.67549		2.42000	99.29920			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.84500		106.90960		9.81000	107.02188			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.74500		107.05771		9.71000	107.18533			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.15000		100.62991		10.12500	100.74655			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	10.35500	95.59210	10.33000	95.67036			0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.49500	102.48992	10.47000	102.57518			0.00	0	3,999,999,600.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.63863		100.61738			0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	98.51800		98.49744			0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	100.02124		100.09292			0.00	0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	100.92317		100.90156			0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	100.88816		100.86737			0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.84170		100.82201			0.00	0	0.00	
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.25179		102.23221			0.00	0	0.00	
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.48765		100.46653			0.00	0	0.00	
EQS02	On 01/07/2015	Spot Bond	10.79000	106.05244	10.74000	106.02324			0.00	0	0.00	
EQS04	On 22/09/2015	Spot Bond	0.00000	100.30818		100.28333			0.00	0	0.00	
EQS05	On 25/04/2017	Spot Bond	0.00000	100.26860		100.24293			0.00	0	0.00	
EQS06	On 09/04/2018	Spot Bond	0.00000	100.49875		100.47374			0.00	0	0.00	
EQS07	On 09/04/2018	Spot Bond	10.41500	97.43666	10.37000	97.51425			0.00	0	0.00	
EQS08A	On 04/10/2018	Spot Bond	0.00000	98.56032		98.53455			0.00	0	0.00	
EQS09	On 28/11/2016	Spot Bond	0.00000	97.94962		97.92231			0.00	0	0.00	
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.68479		100.66222			0.00	0	0.00	
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.72660		100.70266			0.00	0	0.00	
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.73703		100.71674			0.00	0	0.00	
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.09400	10.00000	110.06500			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	
ERSA14	On 17/11/2025	Spot Bond			0.00000		100.61336			100.59339			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond			0.00000		100.63822			100.61744			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond			0.00000		100.60839			100.58857			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond			0.00000		100.62911			100.60863			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond			0.00000		100.62633			100.60565			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond			0.00000		100.61794			100.59754			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond			6.45000		102.55208		6.45000	102.53419			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond			8.27000		103.90591		8.23000	103.98406			0.00	32,617,956,900	31,824,456,900.00
ES23	On 25/01/2023	Spot Bond			8.91500		109.85952		8.88500	110.00261			0.00	2,842,075,900	51,835,929,800.00
ES26	On 02/04/2026	Spot Bond			9.20000		92.51601		9.17500	92.65189			0.00	2,038,775,100	10,546,775,100.00
ES33	On 15/09/2033	Spot Bond			9.82000		82.39898		9.79000	82.59221			0.00	55,802,100	28,768,802,100.00
ES42	On 25/04/2042	Spot Bond			9.90000		88.14732		9.87000	88.37359			0.00	14,419,502,100	08,579,002,100.00
EXX01	On 19/05/2017	Spot Bond			0.00000		99.51616			99.49218			0.00	9,440,000,000	19,390,000,000.00
EXX02	On 19/05/2019	Spot Bond			0.00000		97.62618			97.59976			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond			0.00000		100.51751			100.49514			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond			0.00000		101.29997			101.27933			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond			0.00000		99.84133			99.82095			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond			0.00000		100.60687			100.58451			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond			0.00000		100.55215			100.53176			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond			0.00000		100.31686			100.29583			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond			0.00000		101.34881			101.32926			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond			0.00000		100.73290			100.71310			0.00	0	0.00
FIFC19	On 07/12/2015	Spot Bond			0.00000		100.11890		100.00000	70.29744			0.00	21,100,000,000	13,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC20	On 07/12/2015	Spot Bond	0.00000	100.11145		100.00000	77.83913			6,200,000,000	6,200,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.52343		100.00000	11.49552			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.21542		100.00000	11.18825			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.05729			100.03836			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.01090			98.98892			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.06447			100.04312			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.06925			100.04628			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.73500	96.33420		9.69000	96.43735			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.15143			100.13068			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.15136			100.13061			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.14288			101.12063			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.16035			102.03654			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.37142			100.34695			0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.37744			100.35259			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.49500	98.27512		10.46000	98.39794			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.26604			100.23794			2,100,000,000	1,050,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.58500	103.96240		10.54000	104.06550			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.08374			101.06129			0	1,020,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	134.68273		2.15000	134.69144			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18500	275.13934		2.18500	274.99245			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40000	113.03562		2.41500	112.82872			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.04000	153.03063		3.04000	152.94543			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.18000	192.52937		3.18000	192.42144			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBN04	On 15/09/2015	Spot Bond	7.04000	104.94845		6.99000	104.94127			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.62200	66.39896		7.62400	66.37869			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41000	42.18563		9.41000	42.17391			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	40.83228		9.65000	40.82074			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.41717			100.38925			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	99.90113			99.87598			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	99.91499			99.89333			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	99.90624			99.88238			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	99.90001			99.87504			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	99.90472			99.88092			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.94588			99.91884			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	99.90165			99.87709			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	99.89542			99.86930			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	99.87103			99.83885			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.87486			99.84362			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	23.77698		100.09221	23.71934			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.91073			99.88843			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.67727			111.67727			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.88925			99.86117			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.34114			103.34114			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.90827			99.88494			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	99.90723			99.88364			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	99.91569			99.89421			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.90657			99.88324			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.87760			99.84704			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	99.90821			99.88529			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	65.60976		13.22500	65.58657			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	99.91346			99.89185			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	99.91335			99.89171			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	99.88117			99.85096			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	99.90942			99.88680			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63000	101.75135		3.64500	101.56348			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	99.90548			99.88188			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	99.90548			99.88188			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	102.66343			102.63951			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.88051			101.85649			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.06950			100.04632			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	99.91095			99.88871			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	99.91302			99.89131			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.11625			101.08991			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	99.89815			99.87272			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.80614			100.78471			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.10476			101.07870			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.26798			101.24273			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	99.88306			99.85387			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	99.90744			99.88433			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	99.88997			99.86205			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	99.91401			99.89253			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	99.90657			99.88324			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	99.90657			99.88324			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.05463			100.03664			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.61466			101.59389			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.70304			101.68111			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.63575			101.61660			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.09400		10.00000	110.06500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.42549			101.40564			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	99.90132			99.87668			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.41087			101.39096			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.61749			101.59836			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.38677			101.36695			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.39054			101.37066			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.38431			101.36230			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.25778			101.23783			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.38431			101.36230			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.25272			101.23285			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.98714			100.96403			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.01653		8.75000	100.99277			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	99.90832			99.88543			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.49107		100.00000	9.46808			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.70861		100.00000	8.68751			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.18531			97.15149			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.40020		100.00000	10.37501			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.90329			99.87914			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.02106		100.00000	22.96467			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC212	On 07/05/2020	Spot Bond	0.00000		100.93595			100.91348			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.12919		100.00000	9.10708			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.17545		100.00000	22.12173			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.93591			100.91344			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.14669		100.00000	22.09304			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.93363			100.91122			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.88701			100.86572			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.00856			100.98606			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.94748			100.92635			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		128.33348		2.96000	128.33841			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.78834			100.76734			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.77805			100.75732			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.77805			100.75732			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.65205			100.62892			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98115			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.16224			100.14011			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.01839			99.99995			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		102.05923			102.03365			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		99.90165			99.87709			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.49673			101.47526			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		99.90791			99.88450			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		99.90848			99.88521			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.18664			100.16145			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
FRC61	On 28/07/2017	Spot Bond	0.00000		101.17031			101.14748			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		124.36493		3.49000	124.36756			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		99.90676			99.88306			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		99.90580			99.88186			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		123.99787		3.54000	124.00028			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		124.14455		3.52000	124.14704			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.44000		130.30554		2.44000	130.23499			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.51000		139.35612		2.51000	139.28048			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.31139			101.28576			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		99.91922			99.89863			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		99.90744			99.88390			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		99.89165			99.86416			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		99.89570			99.86922			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		99.90406			99.88010			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		99.90417			99.88023			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.05260			100.03528			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.00677		100.00000	10.98012			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		53.35526		100.00000	53.22601			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		97.97999		100.00000	97.72350			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		24.06845		100.00000	24.01015			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		35.96866		100.00000	35.85636			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.58615		100.00000	12.55532			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.90053			101.88204			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.24495			102.22571			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.42744			101.40671			0	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.89558			100.87511			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.76618			97.74513			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		97.93862			97.91778			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.66695			100.64351			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.74714		2.17800	102.69224			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		111.73412		2.54000	111.28695			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.16852			101.14868			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.58905		10.38000	101.56045			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.58905		10.38000	101.56045			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.84826			99.82381			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		109.06161		2.68000	108.62661			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		207.99493		2.62000	207.88146			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		109.62773		2.65000	109.19015			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.65000		207.12880		2.65000	207.01565			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.31480			101.28809			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48500		112.21193		2.50000	112.00642			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		107.93993		2.74000	107.51003			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.51692			101.49851			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.18700			54.34800			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.79443			100.77584			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.82500		106.01043		2.84500	105.58931			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.77000		203.70795		2.77000	203.59601			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.82000		202.30295		2.82000	202.19149			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41500		98.83225		2.43000	98.65134			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.85000		201.46563		2.85000	201.35448			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10000		101.15222		3.12000	100.75315			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		152.37858		3.08000	152.29355			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55000		93.77584		3.57000	93.41016			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		152.54128		3.07000	152.45623			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.70795			100.68932			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		151.45725		3.13000	151.37148			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.36000		188.22648		3.36000	188.12216			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48000		94.26418		3.50000	93.87815			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45000		94.74392		3.47000	94.35576			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26000		98.45056		3.28000	98.06373			0	3,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.30500		272.84055		2.30500	272.69400			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19500		274.94689		2.19500	274.80005			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91500		261.50221		2.91500	261.35745			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		130.95587		2.62000	130.96233			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.10111			101.07969			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		130.56458		2.15000	130.57302			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.33096			101.30866			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.56935			101.54773			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.98405			100.96209			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.50000	108.78780		2.52000	108.29556			0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	28.43948		104.97509	28.36753			0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	31.77781		101.07593	31.70008			0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	25.78345		100.44759	25.72074			0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	30.36240		100.76967	26.62891			0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond		2.14000	117.92507		2.14000	117.86226			0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond		2.34500	113.57221		2.36000	113.36442			0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.86090			98.85980			0	0.00
FRS87	On 31/01/2025	Spot Bond		2.37500	113.27917		2.39000	113.07187			0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.50762			100.48248			0	0.00
FRS90	On 07/12/2023	Spot Bond		2.39500	343.52351		2.39500	343.33817			0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.87396			100.85229			0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.48248			100.45956			0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond		7.72500	102.36607		7.68000	102.39768			0	0.00
FRX17	On 15/09/2017	Spot Bond		8.31000	102.55415		8.26500	102.62230			0	0.00
FRX18	On 14/04/2018	Spot Bond		8.57500	106.57608		8.57000	106.56433			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond		9.24000	99.96323		9.20500	100.06265			1,100,000	760,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.53500	98.63831		9.50000	98.75336			0	0.00
FRX23	On 28/02/2023	Spot Bond		10.22500	89.31814		10.19500	89.43807			0	0.00
FRX24	On 10/12/2024	Spot Bond		10.31000	102.85126		10.28500	102.97482			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.57000	95.03701	10.54500	95.16512	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.89000	95.44655	10.86500	95.58851	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	11.02000	91.81455	10.99500	91.95637	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.36000	79.73812	10.33000	79.93888	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	99.92837		99.91006	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	99.92730		99.90872	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	99.92458		99.90533	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	99.92028		99.89996	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	99.91706		99.89593	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	99.90314		99.87853	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.57212		100.55177	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.42964		100.40891	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.59327		100.57218	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.61675		100.59484	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.63630		100.61372	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.72222		100.69665	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	54.93102	100.00000	54.79795	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.21590	100.00000	9.19357	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.54617	100.00000	1.54243	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25940	100.00000	0.25878	0.00	0	0.00			
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A1U	On 20/03/2018	Spot Bond	100.00000		10.68546	100.00000	10.65957				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.79272	100.00000	1.78838				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.30077	100.00000	0.30004				0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.48170		101.46100				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.55000		101.63049	9.49500	101.69452				0	10,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.22008		101.20003				0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.48961		100.46903				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.49601		100.47515				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.53750		100.51490				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.58844		100.56369				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.62020		100.59412				0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.67432		100.65657				0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.85123	100.00000	9.82738				0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.34465	100.00000	20.29537				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.18606	100.00000	11.15896				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.37756	100.00000	11.34203				0	0.00
GRDB1	On 10/01/2018	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
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.01950			100.99922			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.05937			101.03830			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.10884			101.08678			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.17748			101.15405			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.17929			101.15955			0	10,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.33282			101.31236			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.76564			100.74824			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.14722			100.02451			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.62184			100.59894			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.88387			99.86404			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.19409			100.17350			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.17656			101.15090			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.34316		100.00000	10.31810			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.25052			101.23145			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.05744			100.03850			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.94199			100.92103			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.95295			100.93175			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.52397			101.50625			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.74530			100.72755			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.26193			101.24081			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.53405	92.69656		7.48988	92.74499				0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.31811			101.29604			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.53396	104.41639		8.48990	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.39033			101.36701			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.98411	104.41639		8.94009	104.41639				0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.47855			101.45371			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		101.35395			101.33243			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.55057			101.52665			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.85169			100.82896			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.09400		10.00000	110.06500				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.43000	103.97456		9.37500	104.03180				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.71443			100.68913			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.67152			100.64771			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.63000	108.25478		8.59500	108.37620				1,600,000	1,981,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY23	On 07/12/2023	Spot Bond	2.07500		277.26679		2.07500	277.11959			0	7,030,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05500		283.90235		2.05500	283.75178			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.82000		98.63009		9.79000	98.85136			400,000	2,230,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.86000		98.21167		9.83000	98.43556			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		39.78501		100.00000	39.68863			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		95.96174		100.00000	95.71314			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		43.84674		100.00000	43.73935			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		35.15585		100.00000	35.07069			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
I2025	On 31/01/2025	Spot Bond	1.73500		119.71965		1.75000	119.50158			25,750,000,000	88,332,035,400.00
I2038	On 31/01/2038	Spot Bond	1.90000		124.55897		1.92000	124.05322			44,080,000,000	10,569,859,000.00
I2046	On 31/03/2046	Spot Bond	2.03000		121.76578		2.07000	120.64368			77,750,000,000	04,641,653,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		132.38753		1.99000	132.31748			2,664,000,000	38,380,177,100.00
IBL14	On 28/06/2015	Spot Bond	0.00000		99.80833			101.74528			3,240,000,000	0.00
IBL21	On 15/03/2016	Spot Bond	8.20500		103.35219		8.16000	103.36186			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.30000		106.62317		8.24500	106.73583			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02500		102.99139		7.98000	103.01860			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.93572			100.91490			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.28000		132.69692		1.28000	132.62929			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		134.12004		2.22000	134.12841			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.18517			102.16548			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.42000		102.66412		8.36500	102.77632			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.69736			100.67938			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.73756			100.71738			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
IBL45	On 21/12/2018	Spot Bond	9.06500		96.79512		9.02000	96.90183			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.51000		94.84528		9.47500	94.94202			500,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.01864			100.00065			0	1,230,000,000.00
IBL49	On 02/04/2018	Spot Bond	9.03000		97.42436		8.97500	97.53077			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.56000		101.56892		9.52500	101.68061			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.87808			100.85840			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.03513			100.01393			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.96500		101.99983		7.92000	102.02503			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.84500		101.10988		8.80000	101.20485			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.08447			101.06238			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.70210			100.68227			0	0.00
IBL58	On 13/02/2017	Spot Bond	8.07000		103.60816		8.01500	103.66984			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.80500		104.30223		8.76000	104.41722			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.89500		105.46300		9.86500	105.60944			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		101.56949			101.54990			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.07454			101.05525			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.89453			100.87469			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.01178			100.99167			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.03209			101.01157			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.02216			100.09369			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000		128.40975		2.95000	128.41471			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00975	100.00000	0.00973	0.00	0	0.00			
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.16914	101.15017	0.00	0	0.00				
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.15187	101.13195	0.00	0	0.00				
IDCG03	On 22/10/2020	Spot Bond	9.54500	96.32369	9.51000	96.43884	0.00	0	0.00			
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.51339	100.49214	0.00	0	0.00				
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.39841	100.37633	0.00	0	0.00				
IDCG06	On 24/11/2024	Spot Bond	10.20000	96.75580	10.17500	96.87514	0.00	0	0.00			
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.90047	5.00000	101.88657	0.00	0	0.00			
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.81288	5.00000	100.79928	0.00	0	0.00			
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.03853	4.00000	101.02767	0.00	0	0.00			
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.67316	4.00000	100.66227	0.00	0	0.00			
IDW01U	On 30/06/2016	Spot Bond	100.00000	47.65107	100.00000	47.53437	0.00	0	0.00			
IDW02U	On 30/06/2016	Spot Bond	100.00000	47.46338	100.00000	47.34714	0.00	0	0.00			
IDW03U	On 30/06/2016	Spot Bond	100.00000	47.46338	100.00000	47.34714	0.00	0	0.00			
IFM01	On 31/03/2016	Spot Bond	9.20000	105.10644	9.20000	105.08061	0.00	0	0.00			
IHL03	On 17/05/2017	Spot Bond	0.00000	100.73952	100.71516	0.00	0	0.00				
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.36470	100.00000	7.34686	0.00	0	0.00			
IN09	On 01/02/2016	Spot Bond	0.00000	100.89284	100.86500	0.00	0	0.00				
IN253U	On 04/07/2015	Spot Bond	100.00000	97.97999	100.00000	97.72350	0.00	0	0.00			
IN269U	On 25/07/2017	Spot Bond	100.00000	15.32205	100.00000	15.28453	0.00	0	0.00			
IN272U	On 10/11/2017	Spot Bond	100.00000	21.48745	100.00000	21.43539	0.00	0	0.00			
IN276U	On 30/06/2021	Spot Bond	100.00000	1.59576	100.00000	1.59271	0.00	0	0.00			
IN277U	On 30/06/2021	Spot Bond	100.00000	10.11134	100.00000	10.08658	0.00	0	0.00			
IN281U	On 28/11/2019	Spot Bond	100.00000	9.97361	100.00000	9.94945	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
IN286U	On 15/07/2019	Spot Bond	100.00000		11.12549	100.00000	11.09824				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.61670	100.00000	32.53682				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.46480	100.00000	98.20431				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.51321	100.00000	98.25259				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		95.05208	100.00000	94.80519				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		91.22541	100.00000	90.92827				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		84.29561	100.00000	84.10138				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		85.26677	100.00000	85.00994				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		85.68075	100.00000	85.48009				0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.98247	6.40000	99.89491				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.43770	6.45000	99.42023				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.31554	6.45000	99.29811				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.19368	6.45000	99.17629				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.92671	6.60000	98.90902				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.80299	6.60000	98.78535				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.43369	6.60000	98.41617				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.03346		102.00789				0	0.00
ING115	On 31/03/2016	Spot Bond	10.91645		103.06968	10.90960	103.04205				0	0.00
ING116	On 31/03/2016	Spot Bond	10.91645		102.41272	10.90960	102.38527				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.91014		99.88740				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING138	On 22/03/2017	Spot Bond	0.00000		99.91238			99.89010			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.33711		6.50000	101.31941			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		99.90274			99.87846			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.06042			100.04027			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.27291			101.25328			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		99.90657			99.88324			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.04825			104.02657			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.16859			101.15002			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.46380			98.44551			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.32630			98.30791			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		75.88358		100.00000	75.72614			0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.62671			100.60582			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.05594			101.02701			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		93.35038		100.00000	93.11224			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.39191			101.37121			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.40989			101.38891			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.71500		101.70552		8.67000	101.75638			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.61391			101.59345			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.65232			101.63136			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.67795			101.65665			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.31519			101.29500			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
IPF11	On 15/10/2015	Spot Bond	0.00000		101.38154			101.36030			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.34142			101.32082			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.13762			101.11985			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.89500	98.41267		9.86000	98.53888				0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.01066			102.00336			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.99000	103.74741		8.93500	103.83515				0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.51078			101.48998			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.49381			101.47241			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.90171			99.87869			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.90898			99.88584			0	0.00
IV014	On 22/06/2015	Spot Bond	8.11000	99.91120		8.06000	99.88971				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.22864			101.20755			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.24572			100.21963			0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000	128.49680		3.50000	128.44343				0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000	149.36372		3.63000	149.27818				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.82484			101.80130			0	1,173,840,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.56296			101.53963			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.42918			101.40528			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.04080			100.10898			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		99.75581			99.73299			0	0.00
IV030	On 31/01/2025	Spot Bond	3.73500	108.52864		3.75000	108.39592				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73500	108.52864		3.75000	108.39592				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.17442			100.04814			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		100.47563			100.71717			0	6,000,000,000.00
IV08	On 30/04/2018	Spot Bond	10.60500		109.36161		10.56000	109.44524			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.18133			103.15642			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		142.22186		3.73000	142.14005			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		86.69834		100.00000	86.49289			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.52881		6.40000	99.51144			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.98233		6.45000	99.98233			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.27626		6.60000	98.25880			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.17773			101.15888			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.20369			101.18453			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.44204			101.42222			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.56988			100.54961			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.60607			100.58274			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.35892			100.33673			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.39200			101.37130			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	101.40100			101.38016			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.41899			101.39787			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.33803			101.31816			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.25390			101.23292			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.05932			101.03825			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.98031			99.96058			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.69929			100.67819			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.44557			100.42527			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.44122			100.42112			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.56202			101.54053			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.12688			101.10663			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	99.98183			99.96357			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.69849			101.67750			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.74220			101.72065			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.74219			101.72065			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.40500	103.53026		9.36000	103.65345			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.41197		100.00000	16.37524			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.47811		100.00000	11.45001			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.21569			101.19643			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.56500	102.75122		9.53000	102.88296			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.07950			101.05802			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.72069			100.69973			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.05334			100.03576			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000		104.73219			104.71288			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.08194			101.06252			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.10781			102.08845			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.91000		101.22948		6.86000	101.22864			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.96392			100.94135			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.62198			100.59908			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.33194			100.30850			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.99889			100.97665			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.78218			100.76135			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.85386			100.83111			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.30994			100.28799			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		99.83277			99.81132			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.02536			101.00497			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.18517			100.16286			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.26362			101.23782			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.07555			101.05368			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.20909			101.18756			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		54.79795		100.00000	54.66520			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		102.25403			102.23299			0	5,000,000,000.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.24094			100.22161			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.06189			100.04150			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.21994			100.19790			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		89.65517		100.00000	89.43489			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.56566			102.54115			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		101.16764			101.14162			0	0.00
KW01	On 31/10/2027	Spot Bond	8.75000		137.23053		8.72500	137.43119			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.72869			101.70896			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.07175			100.04907			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.33165			100.30995			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.91647			99.89766			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.44185			101.42021			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.51000		97.44054		10.47500	97.53298			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.00398		9.71000	102.97701			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.04201			101.02079			0	0.00
LGL02	On 13/08/2017	Spot Bond	9.02000		100.03928		8.96500	100.11900			700,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.15000		97.91754		9.09500	98.02378			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.18000		99.11892		10.14500	99.22631			400,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.04062			100.10879			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.08573			100.05740			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.93000		101.42756		7.88000	101.43029			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.09377			100.06278			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.71651			100.68570			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.62454			100.60236			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.64679			100.62426			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.69308			100.66894			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.68422			100.66502			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.05685			100.03789			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.63433			99.61692			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	99.27589			99.25865			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	99.05675			99.03928			0	0.00
MAQ072	On 10/09/2015	Spot Bond		0.00000	98.50773			98.48996			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.95944			101.94082			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.97384			101.95509			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	102.11951			102.09197			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	98.61939			98.60191			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.63074			101.61178			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.33144			102.31212			0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.51007			101.64176			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.32086			100.29982			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.56178			100.54171			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.29209			101.27310			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.80552			100.78667			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.81530			100.79573			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.83356			100.81356			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.18969			100.17069			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	101.26843			101.24888			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.35594			101.33578			0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	63.38208	100.00000	63.22854				0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.19873	100.00000	23.14191				0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	22.46857	100.00000	22.41355				0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	22.55775	100.00000	22.50249				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.66731		100.00000	21.61483			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.66406		100.00000	22.60916			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.01172			100.99161			0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.06500		101.43742		9.02000	101.55594			300,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	9.08500		100.96386		9.04000	101.08189			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.46950			101.44862			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.50195			103.47983			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.65798			103.63483			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.23500		102.14458		8.18000	102.18898			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.05500		105.07097		9.01000	105.18019			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.82000		105.42654		9.78500	105.56600			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		99.92781			99.90937			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		99.92513			99.90601			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.86000		101.28716		9.82500	101.38191			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.08000		102.48082		7.03000	102.47369			0	2,520,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.16000		99.76708		9.10500	99.83874			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.01900			99.99989			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.69500		104.11536		9.66000	104.24191			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.39701			100.37247			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		33.41003		100.00000	33.32910			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.86000		99.75063		8.80500	99.82341			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.03000		104.17838		6.98000	104.16210			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.85000		106.72486		8.79500	106.80314			0	510,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N4A211	On 14/08/2020	Spot Bond			100.89771		6.95459		100.89771	6.93760			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond			100.61875		7.04482		100.61875	7.02766			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N5A16	On 20/06/2016	Spot Bond			0.00000		100.17030			100.15136			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond			0.00000		100.18218			100.16190			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond			0.00000		100.18455			100.16402			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000		100.21032			100.18691			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000		100.23172			100.20592			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000		10.17173		100.00000	9.96746			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000		10.89134		100.00000	10.67262			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.26000		95.37914		9.23000	95.50899			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.73000		101.88731		7.68500	101.91255			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.38000		98.57232		9.34500	98.69280			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			9.14500		103.32672		9.11000	103.45682			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.59500		103.16506		9.56500	103.31502			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		101.43936			101.41954			0.00	0	30,000,000.00
NBK14A	On 26/06/2021	Spot Bond			9.50500		103.49378		9.47000	103.62431			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000		100.48244			100.46235			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			9.74500		98.45960		9.71000	98.59732			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
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.51689			101.49678			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.35000		97.78795		10.32500	97.90567			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.13465			101.11608			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.53000		97.82430		10.50500	97.95241			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.50533			100.48539			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.49000		99.52861		9.45500	99.63866			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.72590			99.70753			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.89500		99.17759		9.86000	99.32329			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.39757			101.37841			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.60000		98.93627		10.57500	99.06662			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.72230			101.70161			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.74504			100.72524			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.75655			100.73580			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.77657			100.75528			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.80768			100.78616			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.83143			100.80864			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.28895			101.26655			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.34939			100.32755			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.91000		103.53061		6.86000	103.52389			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.38671			100.36947			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.08500		111.03609		9.04000	111.17236			800,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.92500		37.88353		10.90000	37.95280			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.34195			101.31946			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.77500	103.34402		7.73000	103.35592			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	99.90617			101.73949			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	96.93250			96.91403			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.33714			100.31484			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.09447			101.07318			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.07964			101.05816			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.40776			93.38865			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.44787			101.42878			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.75265			100.72997			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.92162			99.90163			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.92592			99.90700			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	102.15055			102.12983			100,000,000	100,000,000.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.92853			99.91028			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.92266			99.90333			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.92271			99.90340			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.98611			100.96605			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.91095			99.88871			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.09500	105.80813		10.07000	105.92625			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.91149			99.88939			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.13000	104.66300		10.10500	104.78519			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.91095			99.88871			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.91992			99.89992			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.95994			99.93993			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		99.91007			99.88761			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		99.90898			99.88625			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.33363			100.31271			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.48735			101.46633			0	0.00
NED11	On 17/09/2015	Spot Bond	7.02000		103.45926		6.97000	103.45253			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.24693			101.22263			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.20736			99.18085			0	0.00
NED15	On 08/04/2024	Spot Bond	10.26500		103.28795		10.22000	103.51936			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.28737			100.26208			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.48712			101.46363			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.51672			101.49218			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.30829			101.29035			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.23014		9.44500	117.20075			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		100.47677			100.45014			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20500		169.76991		2.20500	169.67920			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59500		111.15601		2.61000	110.95227			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		185.51470		3.45000	185.41510			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.98500		107.35318		3.00000	107.15168			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000		139.94981		3.22000	139.87121			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000		151.45725		3.13000	151.37148			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.91000		105.50108		8.87500	105.61846			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	9.54000	104.24487		9.50500	104.35754			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.68528			100.66438			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.52225			100.50205			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.54054			100.51965			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.52959			100.50912			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.56169			100.54002			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.74000	105.24438		9.70500	105.39686			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.55148			100.53019			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.54419			100.52317			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.59294			100.57010			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.94000	104.24125		9.90500	104.35151			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.55878			100.53721			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.56243			100.54073			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.62423			100.60023			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.69692			100.67020			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.65263			100.62757			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.57336			100.55126			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.85500	110.49932		8.81000	110.61284			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.59500	115.40068		9.56000	115.56977			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10000	173.08234		2.10000	172.99034			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.50000	113.04769		10.47500	113.21060			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.36347			101.34242			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.13367			101.11482			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.94556			99.92551			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.29238			100.27069			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.46460			100.44249			0	30,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.51327			100.48786			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.62697			100.59694			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.20245	100.00000	17.16077				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		93.76696	100.00000	93.52957				0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000		101.92848	6.87000	101.92762				0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.47021			100.44616			0	0.00
OML03	On 27/11/2024	Spot Bond	10.06000		97.71461	10.02500	97.80947				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		99.97844			99.95682			0	0.00
OML05	On 19/03/2025	Spot Bond	10.22500		100.66650	10.19000	100.76730				0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.77500		100.37420	10.74500	100.48523				0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.35000		100.37683	11.32500	100.48986				0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		36.90329	100.00000	36.81389				0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.72000			99.70000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400	10.00000	110.06500				0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.13781			102.11801			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.20410			100.18219			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.85518			100.83593			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.70270			100.68242			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		99.89608			99.87680			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.79188			101.77133			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.20876			101.18803			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	9.79500		104.88672		9.76000	105.01618			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.01102			100.99138			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.03871			101.01852			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.05117			101.03073			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.07884			101.05786			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.19779			101.17445			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.22543			101.20154			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.11136			101.08872			0	0.00
R010P	On 21/12/2025	Spot Bond	8.17000		43.10844		8.14500	43.20791			0	0.00
R158	On 15/09/2015	Spot Bond	5.93000		105.22846		5.88000	105.22439			76,820,000,000	96,048,000,000.00
R158P	On 15/09/2015	Spot Bond	6.60500		98.41499		6.56000	98.40821			0	0.00
R159	On 15/09/2016	Spot Bond	6.70500		111.42646		6.66000	111.46258			10,144,177,200	85,144,177,200.00
R159P	On 15/09/2016	Spot Bond	6.53500		92.32483		6.49000	92.35878			0	0.00
R186	On 21/12/2026	Spot Bond	8.35000		115.61994		8.32500	115.79612			13,717,932,000	95,009,426,600.00
R187P	On 21/12/2026	Spot Bond	8.09000		40.14470		8.06500	40.24712			0	0.00
R188P	On 21/12/2027	Spot Bond	8.01000		37.44238		7.98500	37.54705			0	0.00
R197	On 07/12/2023	Spot Bond	1.69500		284.76783		1.69500	284.61959			50,000,000	23,271,928,600.00
R202	On 07/12/2033	Spot Bond	1.82000		232.79844		1.82000	232.67646			1,666,059,800	02,984,043,700.00
R2023	On 28/02/2023	Spot Bond	8.19500		99.79316		8.16500	99.93784			29,180,986,100	86,033,069,600.00
R203	On 15/09/2017	Spot Bond	7.30000		104.04363		7.24500	104.13696			55,342,015,100	98,873,315,100.00
R2030	On 31/01/2030	Spot Bond	8.73000		97.07000		8.70500	97.24301			39,222,033,300	80,371,341,900.00
R2032	On 31/03/2032	Spot Bond	8.82500		96.77253		8.80000	96.95892			90,312,563,300	65,439,063,300.00
R2037	On 31/01/2037	Spot Bond	8.91500		99.27476		8.88500	99.52809			81,887,391,900	00,445,991,900.00
R204	On 21/12/2018	Spot Bond	7.63500		101.04039		7.59000	101.15695			03,884,775,400	00,750,474,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.98000	100.96425	8.95000	101.24148	0.00	86,074,513,900	60,684,513,900.00			
R2048	On 28/02/2048	Spot Bond	8.97000	100.27891	8.94500	100.51320	0.00	90,121,467,400	48,367,757,400.00			
R207	On 15/01/2020	Spot Bond	7.86000	100.76886	7.82500	100.87809	0.00	18,252,563,000	52,552,763,000.00			
R208	On 31/03/2021	Spot Bond	7.99500	95.76373	7.96000	95.89750	0.00	90,899,501,200	78,352,387,900.00			
R209	On 31/03/2036	Spot Bond	8.87000	76.65849	8.84000	76.86902	0.00	38,211,139,600	87,626,639,600.00			
R210	On 31/03/2028	Spot Bond	1.73000	176.27862	1.73000	176.18671	0.00	1,605,000,000	45,820,700,000.00			
R211	On 31/01/2017	Spot Bond	0.58000	134.16834	0.58000	134.10255	0.00	2,220,000,000	28,715,583,200.00			
R212	On 31/01/2022	Spot Bond	1.66000	138.78143	1.65000	138.79265	0.00	18,700,000,000	35,818,900,000.00			
R213	On 28/02/2031	Spot Bond	8.77000	87.13628	8.74500	87.30445	0.00	38,813,144,100	88,425,485,100.00			
R214	On 28/02/2041	Spot Bond	8.91000	77.75591	8.88000	77.97893	0.00	66,015,492,000	56,503,156,600.00			
R228C	On 15/09/2015	Spot Bond	6.60500	98.41499	6.56000	98.40821	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.52500	95.34839	6.48000	95.36270	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.53500	92.32483	6.49000	92.35878	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.67500	99.94517	6.63000	99.92740	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.54500	96.77982	6.50000	96.78424	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.52500	93.73136	6.48000	93.75613	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.58500	90.69049	6.54000	90.73406	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.27500	86.63164	7.22000	86.70713	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.32500	83.48993	7.27000	83.58473	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.64000	79.80783	7.59500	79.89560	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.62000	76.92331	7.57500	77.02466	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.60000	74.15735	7.55500	74.27120	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.59000	71.47357	7.54500	71.59885	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
R337C	On 21/06/2020	Spot Bond		7.82000	68.10076		7.78500	68.20144			0	0.00
R338C	On 21/12/2020	Spot Bond		7.80000	65.60774		7.76500	65.71585			0	0.00
R339C	On 21/06/2021	Spot Bond		7.91500	62.72667		7.88000	62.84035			0	0.00
R340C	On 21/12/2021	Spot Bond		7.88500	60.45220		7.85000	60.57203			0	0.00
R341C	On 21/06/2022	Spot Bond		7.85500	58.27704		7.82000	58.40245			0	0.00
R342C	On 21/12/2022	Spot Bond		7.82500	56.19638		7.79000	56.32686			0	0.00
R343C	On 21/06/2023	Spot Bond		7.78500	54.24747		7.75000	54.38267			0	0.00
R344C	On 21/12/2023	Spot Bond		7.74500	52.38634		7.71000	52.52584			0	0.00
R345C	On 21/06/2024	Spot Bond		8.29000	48.10804		8.26500	48.20146			0	0.00
R346C	On 21/12/2024	Spot Bond		8.25000	46.36234		8.22500	46.45802			0	0.00
R347C	On 21/06/2025	Spot Bond		8.21000	44.69719		8.18500	44.79488			0	0.00
R348C	On 21/12/2025	Spot Bond		8.17000	43.10844		8.14500	43.20791			0	0.00
R349C	On 21/06/2026	Spot Bond		8.13000	41.59217		8.10500	41.69322			0	0.00
R350C	On 21/12/2026	Spot Bond		8.09000	40.14470		8.06500	40.24712			0	0.00
R351C	On 21/06/2027	Spot Bond		8.05000	38.76253		8.02500	38.86616			0	0.00
R352C	On 21/12/2027	Spot Bond		8.01000	37.44238		7.98500	37.54705			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.20102			103.17802			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	103.83461			103.81080			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.66781			102.64468			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.19200			100.16614			0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	29.93723		100.00000	29.86471			0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.35967		100.00000	15.32205			0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.33052		100.00000	28.26190			0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	89.67248		100.00000	89.45847			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB5U	On 10/12/2016	Spot Bond	100.00000		39.01942	100.00000	38.92489		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		20.08097	100.00000	20.03124		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.15526	100.00000	21.09889		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.84054	100.00000	8.81493		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.08508	100.00000	16.04222		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.03185	100.00000	12.99712		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.02544	100.00000	9.99873		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.14912		100.02616		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.14423		100.12561		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.47057		100.44819		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.49426		100.47080		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.46827		100.44789		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.67877		101.65925		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		99.90102		101.67625		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.42682		100.40810		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.44462		100.42512		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.61833		100.59556		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.51454		100.49599		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.35230		100.32512		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.15191	100.00000	16.11278		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.33056	100.00000	11.30311		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.38751	100.00000	9.36477		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.67444	100.00000	8.65343		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
RES12	On 20/08/2015	Spot Bond		0.00000	100.68588			100.66545			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.50502			101.48398			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.95044			100.92873			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.24802			100.22530			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.59917			101.57922			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.44260			100.42058			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.21877			100.19538			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	101.47354			101.45404			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.24575			101.22491			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	89.03854			88.98496			0	1,000,000,000.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.25720			84.21403			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	92.76468			92.69910			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	91.92614			91.85738			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.68097			102.50208			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	81.87704			84.99108			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.55973			95.50374			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.54244		12.35000	106.50718				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.91830		100.00000	14.88216				0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.75398		100.00000	5.74019				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	39.09543		100.00000	38.99968				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	57.66139		100.00000	57.52170				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	15.13604		100.00000	15.08078				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		42.22461	100.00000	42.12232		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.39055		101.34700		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.52241		79.45190		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.29500		104.54616	9.26000	104.67850		0.00		400,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.64500		99.43333	9.61500	99.57820		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	10.03000		101.78914	10.00500	101.94688		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.46955		96.45452		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.90500		104.59780	7.86000	104.63738		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.09400	10.00000	110.06500		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.48606		100.46208		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.54000		100.69637	9.48500	100.78902		0.00		0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.99826		101.97741		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.15096		101.13177		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.48645		102.46515		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.66654		100.64266		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.26134		101.23862		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.42511		100.39727		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.32219		101.29634		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.55837		100.53080		0.00		0	0.00
SBK23	On 28/05/2027	Spot Bond	11.79500		99.54979	11.76500	99.65754		0.00		0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.13500		99.77475	9.09000	99.85883		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.42000		104.85294	7.37000	104.84470		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	8.02500		104.70123	7.98000	104.69004		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
SBN31	On 15/09/2015	Spot Bond	7.18000	104.91324		7.13000	104.90567			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.70000	101.20886		8.64500	101.29501			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.32500	104.87680		7.27500	104.86882			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.06500	104.69121		8.02000	104.67992			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.05610			100.03757			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.56984			101.54824			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.35000	103.21776		8.29500	103.30718			100,000,000	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.41034			101.39131			0	2,460,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.92207			99.90228			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.04826			101.02915			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.75500	101.76330		9.72000	101.89520			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.25000	99.61431		10.22500	99.74798			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.78184			100.75829			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.67882			100.65740			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	101.67446			101.65359			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.21500	99.47413		9.17000	99.59471			2,300,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	25.27271		100.00000	25.21616			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.73500	105.55317		9.70500	105.70144			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.86848			100.84909			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.24500	98.32434		9.21500	98.39718			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.26000	87.16831		10.23500	87.29184			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.51412			99.58591			0	0.00
SBS31	On 27/06/2027	Spot Bond	10.00000	98.67437		9.97500	98.81886			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	99.98170			99.96332			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		99.98116			99.96223			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.15000		102.17078		10.12500	102.29102			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.01170			100.99159			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.03885			101.01819			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.26000		98.33122		9.22500	98.43208			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.45000		95.36899		10.42500	95.48347			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.92000		94.99502		10.89500	95.13607			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.69500		95.61780		9.66000	95.75234			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.53500		108.96215		7.49000	108.98611			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30500		272.84055		2.30500	272.69400			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19000		132.88489		1.19000	132.81749			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.58938		100.00000	21.53708			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.35525			101.33526			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		33.00730		100.00000	32.92734			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	1.85000		131.51461		1.85000	131.44552			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.33711		6.50000	101.31941			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.03997			101.02066			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.72021			101.69899			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS04	On 29/06/2017	Spot Bond	0.00000		103.28771			103.26696			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.80000		104.01406		8.74500	104.08987			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.69965			100.76963			0	3,900,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.62265			101.60219			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.91533			99.89418			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.24123		100.00000	35.15585			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.02615			100.09696			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.08327			100.06388			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.88163		100.00000	39.78501			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		48.41730		100.00000	48.30001			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.10405		100.00000	40.00690			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.64000		103.75200		9.58500	103.83451			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.33904			101.31594			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.53993			100.51662			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95500		105.08785		7.91000	105.11506			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.38500		101.09779		9.34000	101.19173			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.70000		101.20886		8.64500	101.29501			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.58418			100.56264			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.62495			100.60461			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.98401			100.96289			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.55708			100.53701			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.57203			100.55141			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.49498			100.47202			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.40000		100.92822		8.34500	105.76220			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.45926			101.43998			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.32078			101.30016			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.58500		95.58039		9.55000	95.68417			1,600,000	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.38350			100.35977			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.82954			99.80769			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.12914			101.10717			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.56500		89.15044		9.53000	89.26887			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.56500		89.15044		9.53000	89.26887			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.28000		95.64418		9.24500	95.74259			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		99.99981			99.97939			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.18000		102.24988		8.12500	102.33865			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48500		112.21193		2.50000	112.00642			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.94500		97.14281		8.90000	97.25032			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.52707		8.50000	100.50410			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.39000		100.64437		10.36500	100.78304			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.32241			100.30103			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.64000		74.57849		10.61500	74.70703			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.25693			101.23555			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.27808			101.25743			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		99.85386			99.83248			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.42814			101.40505			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.71711			99.69147			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN030	On 24/05/2017	Spot Bond	0.00000	100.50956			100.48813			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.02184			100.00000			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.36068			100.33689			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	98.74731			98.72915			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.42188			99.40436			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.12133			99.13890			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.12102			99.13860			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.22578			99.24338			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	98.98996			98.97224			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	98.92524			98.90762			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	98.93661			98.91889			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	98.93963			98.92196			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	98.91889			98.90116			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.66748			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	98.86572			98.84799			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	98.74015			98.72240			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	98.53729			98.51946			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	98.51006			98.49233			0	0.00
SY1250	On 16/09/2015	Spot Bond	100.00000	80.21978		100.00000	100.00000			0	0.00
SY1251	On 22/07/2015	Spot Bond	100.00000	91.47870		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.39000	104.35009		6.34000	104.34688			0	0.00
SZ25	On 30/09/2025	Spot Bond	9.00000	101.91836		8.97500	102.05956			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
T12A10	On 21/02/2048	Spot Bond	0.00000		100.56829			100.54781			0.00	0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.61070			100.58821			0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond	9.51000		95.86822		9.47500	96.18069			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		57.75646		100.00000	57.61654			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.13347			101.11456			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.86863			100.84932			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.32407			100.30258			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		99.93054			99.91277			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		99.92680			99.90809			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.54616						0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		101.89938			101.86215			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.96423			100.94506			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.95203			100.93272			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.98338			100.96426			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.95500		104.15116		7.91000	104.17614			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.19555			101.17495			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.22746			101.20630			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.25567		7.83000	103.23376			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.17800			101.15770			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.21789			101.19690			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.31866			103.29574			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.17800			101.15770			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.21789			101.19690			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
TH10A9	On 18/07/2017	Spot Bond		7.16000	102.97789		7.16000	102.95788			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.29602			101.27367			0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.28964			101.26740			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.44252			101.41762			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.42184			101.39729			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.04519			102.00972			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.97403			101.93981			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.17641			101.15613			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.22746			101.20630			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.62857		8.73000	103.60411			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.91792			100.89750			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.21789			101.19690			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.10500	101.02183		9.06000	101.11409			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.74886			100.72862			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.23631			101.21564			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.29920			101.27680			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.28167			101.25957			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.29413			101.27246			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.43934			101.41449			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.43297			101.40824			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.39687			101.37344			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.93447			101.90095			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.94080			101.90717			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.93376			101.90109			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.56082			100.54061			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.57950			100.55861			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.46000		101.95770		9.42500	102.04968			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.56829			100.54781			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.59443			100.57300			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.37000		99.92243		9.33500	100.01403			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.58047			100.55906			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.61070			100.58821			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.48000		98.80491		9.44500	98.89670			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.62799			100.60535			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.62799			100.60535			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.64469			100.62098			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.64469			100.62098			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.68753			100.66274			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.68753			100.66274			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.70505			100.67916			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.70429			100.67843			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.92772			100.89421			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.92772			100.89421			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.13869			101.10420			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		100.94479			100.91026			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.23792			101.21721			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.71022		101.06155	6.69362			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.40841			101.38904			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.21382			101.19353			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.59145			101.57179			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.21382			101.19353			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.22989			101.20932			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.23792			101.21721			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.20418			101.18406			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.22989			101.20932			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.31821			101.29613			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.31821			101.29613			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.31821			101.29613			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.44662			101.42233			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.47871			101.45387			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.43860			101.41445			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.07939			102.04420			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.11937			102.08349			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.10338			102.06777			0	0.00
TL20	On 22/02/2020	Spot Bond	9.74000		88.26486		9.70500	88.35802			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.09400		10.00000	110.06500			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		8.40000	102.68189		8.34500	102.77814			0	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond		9.72500	105.74967		9.69000	105.86669			900,000	11,710,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.69017		100.00000	1.68603			0	0.00
TN23	On 06/11/2023	Spot Bond		9.90500	106.25665		9.87500	106.40280			0	8,370,000,000.00
TN25	On 19/08/2025	Spot Bond		10.11000	99.27548		10.08500	99.40119			0	12,660,990,000.00
TN27	On 14/11/2027	Spot Bond		10.15000	92.12050		10.12500	92.25936			2,700,000	8,870,000,000.00
TN30	On 09/10/2030	Spot Bond		10.51000	101.90119		10.48500	102.06121			0	1,720,000,000.00
TN40	On 09/10/2040	Spot Bond		10.83000	101.33511		10.80000	101.56286			0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.16004			100.13821			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.41683			100.39523			1,600,000,000	846,059,800.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.70846			100.68709			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.72600			100.70411			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.72776			100.70582			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.81405			100.78955			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.99285			100.96304			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.72691			100.70500			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.09400		10.00000	110.06500			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.45181			101.43185			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.48130			101.46092			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	101.31434			101.29558			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.07757			101.05717			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.66860		10.00000	99.64104			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.67683		9.75000	99.64995			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		9.68490		100.00000	9.65910			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.85595			101.83572			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.96772			101.94625			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.72002		100.00000	7.70131			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.22468		100.00000	8.20476			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		102.02972			102.00756			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.52748		100.00000	8.50683			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		102.04210			102.01981			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		8.77982		100.00000	8.75855			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		102.38781			102.36168			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		11.85831		100.00000	11.82958			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		103.14525			103.11061			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		15.23960		100.00000	15.20267			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.83763		100.00000	12.80653			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.60900			99.59038			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.36002			99.34173			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.09561			99.07715			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.82325			98.80457			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.55717			98.53844			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		103.59014			103.55154			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		102.40346			102.36531			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.50247			97.48369			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.01768			96.99916			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.69797			96.67910			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP181	On 21/01/2016	Spot Bond		0.00000	96.00794			95.98955			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	95.78457			95.76632			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	95.43830			95.41968			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.11807			95.09922			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	94.74980			94.73057			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	99.88448			99.86798			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	94.48062			94.46139			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	97.33235			97.31421			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	93.72734			93.70828			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	93.39780			93.37855			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.05057			93.03111			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.86363		100.00000	13.83004			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	102.53370			102.51507			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	101.55122			101.53339			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	99.92539			99.90675			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	101.17679			101.15896			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	101.14113			101.12330			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	101.10547			101.08764			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	101.08968			101.07091			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	101.05198			101.03415			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.99987			100.98201			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.70094			100.68231			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.55842			100.54041			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC100	On 21/08/2015	Spot Bond	0.00000		100.42904			100.41116			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.28857			100.27053			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.39630			100.37829			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.42190			100.40339			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.27088			101.25102			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.31925			100.29930			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.16743			101.14919			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.29383			100.27547			0	0.00
UG21	On 02/03/2021	Spot Bond	9.39500		108.77495		9.36000	108.90546			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		7.55959		100.00000	7.54446			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.35550		100.00000	7.32398			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.38510		100.00000	7.37031			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.27197		100.00000	7.24081			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.80006			102.78048			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.75271			100.73290			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.64476			101.62495			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		99.85956			99.83953			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.86729			100.84578			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.86847			100.84694			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.78968			101.61261			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		99.78384			101.65586			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.85402			100.83285			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
VKE07	On 08/06/2020	Spot Bond	0.00000		100.20958			100.18858			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.09770		100.00000	7.08349			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.04492		100.00000	7.01473			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.92321		100.00000	6.90936			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		6.96139		100.00000	6.93156			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00032		100.00000	0.00032			0	0.00
WS04	On 30/05/2016	Spot Bond	7.09500		105.50953		7.05000	105.53184			0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.12000		244.61566		1.12000	244.49205			0	0.00
WSP2	On 28/05/2017	Spot Bond	7.80000		102.63024		7.74500	102.70791			0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.19000		103.18767		8.14500	103.31696			0	0.00
WSP4	On 28/05/2020	Spot Bond	8.48500		102.54871		8.45000	102.66648			0	0.00
WSP5	On 28/05/2021	Spot Bond	8.69500		101.89651		8.66000	102.03438			0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.88000		99.80706		5.83000	99.79279			0	0.00
Z020	On 19/10/2015	Spot Bond	5.81000		98.07971		5.76000	98.08073			0	0.00
Z071	On 01/07/2015	Spot Bond	5.88000		99.79101		5.83000	99.77688			0	0.00
Z083	On 30/09/2019	Spot Bond	7.58000		72.71509		7.53500	72.83560			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		74.64213		100.00000	74.48980			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		41.82582		100.00000	41.74647			0	0.00

Total for j-Bonds : 0.00 2,357,567,400 68 766 120 600.00

Grand Total: 0.00 2,358,453,357 68 769 307 721.00