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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 20/07/2015	Any day expiry		12.35540	12.35540		12.47170	12.47170		11.58	0	2,491.00
\$ / R	On 23/07/2015	Any day expiry		12.36170	12.36170		12.47800	12.47800		12.25	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	Call	47.15900	0.04716	98.09140	0.09809	47.159	13.06	0	10,000.00
\$ / R	On 24/07/2015	Any day expiry		12.36380	12.36380		12.48010	12.48010		12.45	0	2,424.00
\$ / R	On 29/07/2015	Any day expiry		12.37440	12.37440		12.49090	12.49090		12.44	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.09120	0.00009	0.00860	0.00001	0.091	20.98	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.33110	0.00033	0.26840	0.00027	0.331	18.35	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	33.88460	0.03388	64.29400	0.06429	33.885	14.13	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	11.29840	0.01130	24.49950	0.02450	11.298	15.36	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	606.89840	0.60690	503.59950	0.50360	606.898	15.36	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.08470	0.00008	0.07710	0.00008	0.085	38.31	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.40410	12.40410		12.52100	12.52100		12.42	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.43180	12.43180		12.54910	12.54910		12.55	5	61.00
\$ / R	On 26/08/2015	Any day expiry		12.43390	12.43390		12.55120	12.55120		12.57	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	52.55290	0.05255	77.37360	0.07737	52.553	15.07	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	728.65290	0.72865	636.17360	0.63617	728.653	15.07	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.43600	12.43600		12.55340	12.55340		12.58	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.77890	0.00078	0.65460	0.00065	0.779	15.35	0	300.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	2.49910	0.00250			1.87780	0.00188	2.499	14.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	72.15980	0.07216			104.58870	0.10459	72.160	14.50	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.01970	0.00002			0.02120	0.00002	0.020	21.54	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.44450		12.44450		12.56200	12.56200		12.48	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.46580		12.46580		12.58360	12.58360		12.49	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.47440		12.47440		12.59230	12.59230		12.44	0.00	40,105	547,937.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.00790	0.00101			0.98990	0.00099	1.008	15.44	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,875.50620	1.87551		1,993.38860	1.99339		1,875.506	15.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	2.74500	0.00275			2.72610	0.00273	2.745	13.72	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,477.28340	1.47728		1,595.16330	1.59516		1,477.283	13.64	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	2.88340	0.00288			2.86330	0.00286	2.883	13.64	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,308.80720	1.30881		1,426.66400	1.42666		1,308.807	12.94	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	4.75550	0.00476			4.70400	0.00470	4.756	12.82	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	5.53600	0.00554			5.20090	0.00520	5.536	12.75	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	6.67700	0.00668			5.89950	0.00590	6.677	12.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	14.19340	0.01419			11.76700	0.01177	14.193	12.34	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	16.28530	0.01629			13.51610	0.01352	16.285	12.28	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	19.94020	0.01994			16.57220	0.01657	19.940	12.18	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	894.34020	0.89434		1,008.87220	1.00887		894.340	12.18	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	21.31080	0.02131			17.71870	0.01772	21.311	12.15	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	32.42120	0.03242			27.01150	0.02701	32.421	11.95	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	37.87730	0.03788			31.57620	0.03158	37.877	11.87	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	548.48880	0.54849		651.06480	0.65106		548.489	11.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	74.08880	0.07409			58.76480	0.05876	74.089	11.95	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	518.48820	0.51849		619.40410	0.61940		518.488	11.99	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	489.39980	0.48940		588.55510	0.58856		489.400	12.04	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	475.20610	0.47521		573.44650	0.57345		475.206	12.06	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	100.80610	0.10081			81.14650	0.08115	100.806	12.06	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	454.36590	0.45437		551.18810	0.55119		454.366	12.09	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	407.88110	0.40788		501.19750	0.50120		407.881	12.17	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	388.89440	0.38889		480.62860	0.48063		388.894	12.20	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	172.42110	0.17242			142.39540	0.14240	172.421	12.28	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	217.76330	0.21776			181.87300	0.18187	217.763	12.38	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	272.09070	0.27209		351.66160	0.35166		272.091	12.43	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	259.99620	0.26000			217.81910	0.21782	259.996	12.54	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	246.15210	0.24615		319.70970	0.31971		246.152	12.60	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	208.49520	0.20850		271.23250	0.27123		208.495	12.93	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	201.64350	0.20164		263.06340	0.26306		201.643	13.00	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	185.43940	0.18544		243.62950	0.24363		185.439	13.17	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	162.10260	0.16210		215.33090	0.21533		162.103	13.43	0.00	300	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	125.92110	0.12592		170.64240	0.17064		125.921	13.93	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	632.07470	0.63207			553.83820	0.55384	632.075	14.26	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	106.47470	0.10647		146.13820	0.14614		106.475	14.26	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	96.41560	0.09642		133.19800	0.13320		96.416	14.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	94.91090	0.09491		131.15920	0.13116		94.911	14.50	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	90.55270	0.09055		125.23770	0.12524		90.553	14.62	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	83.78150	0.08378		115.98520	0.11599		83.781	14.81	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	847.49970	0.84750		757.28980	0.75729		847.500	15.20	0.00	0	501.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	68.72240		0.06872		95.36970	0.09537	68.722	15.31		0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	57.54910		0.05755		80.42030	0.08042	57.549	15.77		0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	25.15840		0.02516		36.46120	0.03646	25.158	17.98		0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	17.28490		0.01728		25.24860	0.02525	17.285	19.03		0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	14.50980		0.01451		21.24730	0.02125	14.510	19.55		0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	12.55200		0.01255		18.40800	0.01841	12.552	20.01		0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.50450	12.50450		12.62270	12.62270			12.77		0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	3.24470		0.00324	3.05660	0.00306		3.245	14.30		0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	7.41080		0.00741	6.93130	0.00693		7.411	13.09		0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	15.40120		0.01540	12.48700	0.01249		15.401	12.56		0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	98.32890		0.09833	129.85530	0.12986		98.329	15.28		0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	40.48430		0.04048	54.96570	0.05497		40.484	17.83		0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	6.03970		0.00604	9.41230	0.00941		6.040	27.71		0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.50890	12.50890		12.62700	12.62700			12.83		0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.57000	12.57000		12.68870	12.68870			13.28		0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	7.56060		0.00756	6.98100	0.00698		7.561	14.10		0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	15.74110		0.01574	14.41310	0.01441		15.741	13.16		0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	121.09550		0.12110	151.17780	0.15118		121.095	16.20		0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	16.15970		0.01616	20.61250	0.02061		16.160	27.30		0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.63200	12.63200		12.75130	12.75130			13.48		0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	12.59590		0.01260	11.88760	0.01189		12.596	14.01		0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	24.11450		0.02411	22.64060	0.02264		24.114	13.19		0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	135.92410		0.13592	164.78800	0.16479		135.924	16.89		0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	19.66830		0.01967	26.84440	0.02684		19.668	26.53		0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.66080	12.66080		12.78040	12.78040			13.47		0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.66740	12.66740		12.78710	12.78710			13.49		13,523	138,161.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,737.89880		1.73790	1,856.16710	1.85617		1,737.899	13.65		0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	20.49880		0.02050	19.06710	0.01907		20.499	13.65		0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,689.75240		1.68975	1,807.93280	1.80793		1,689.752	13.54		0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,498.90450		1.49890	1,616.64960	1.61665		1,498.905	13.09		0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,311.57550		1.31158	1,428.68990	1.42869		1,311.575	12.64		0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	67.24110		0.06724	60.60200	0.06060		67.241	12.53		0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	68.61160		0.06861	61.84990	0.06185		68.612	12.52		0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	90.27970		0.09028	81.59800	0.08160		90.280	12.44		0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	99.21930		0.09922	89.75010	0.08975		99.219	12.41		0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	119.17570		0.11918	107.96060	0.10796		119.176	12.36		0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	142.11800		0.14212	128.89890	0.12890		142.118	12.30		0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	742.04410		0.74204	839.88340	0.83988		742.044	12.49		0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	709.88550		0.70989	803.00960	0.80301		709.886	12.58		0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	703.58120		0.70358	796.35330	0.79635		703.581	12.59		0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	203.69670		0.20370	176.06660	0.17607		203.697	12.63		0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	678.78430		0.67878	770.14480	0.77014		678.784	12.67		0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	378.18460		0.37818	336.63870	0.33664		378.185	13.33		0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	480.96380		0.48096	558.74520	0.55875		480.964	13.34		0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	476.37840		0.47638	553.79040	0.55379		476.378	13.36		0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	467.32890		0.46733	543.99950	0.54400		467.329	13.40		0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	355.94300		0.35594	417.03820	0.41704		355.943	14.17		0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	325.80030		0.32580	383.03840	0.38304		325.800	14.44		0	1,197.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	298.48360	0.29848	352.05260	0.35205	298.484	14.71	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	273.74690	0.27375	323.84280	0.32384	273.747	14.98	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	255.65720	0.25566	303.12000	0.30312	255.657	15.19	0.00	0	157.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	231.35650	0.23136	274.84630	0.27485	231.357	15.53	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	223.90010	0.22390	266.11740	0.26612	223.900	15.64	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	213.26570	0.21327	253.73030	0.25373	213.266	15.81	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	187.83550	0.18784	224.02000	0.22402	187.835	16.25	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	111.78410	0.11178	134.55350	0.13455	111.784	18.19	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	82.89770	0.08290	99.86490	0.09986	82.898	19.45	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	76.82080	0.07682	92.52330	0.09252	76.821	19.80	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	75.51280	0.07551	90.94100	0.09094	75.513	19.88	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	63.42840	0.06343	71.26090	0.07126	63.428	23.19	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.68960	12.68960	12.80950	12.80950		13.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	16.51490	0.01651	16.73900	0.01674	16.515	13.78	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	30.91070	0.03091	29.98310	0.02998	30.911	13.11	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	144.85010	0.14485	172.65230	0.17265	144.850	17.51	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	23.01290	0.02301	30.94810	0.03095	23.013	26.07	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.74050	12.74050	12.86090	12.86090		13.70	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.77170	12.77170	12.89250	12.89250		13.74	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	120.13270	0.12013	110.40090	0.11040	120.133	12.45	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	446.18490	0.44618	509.82180	0.50982	446.185	14.31	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	403.24530	0.40325	462.18130	0.46218	403.245	14.67	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	168.35030	0.16835	196.40650	0.19641	168.350	18.15	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.80730	12.80730	12.92850	12.92850		13.92	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	91.78310	0.09178	83.80200	0.08380	91.783	12.57	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	125.93200	0.12593	143.48150	0.14348	125.932	20.36	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.83630	12.83630	12.95780	12.95780		14.06	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	133.42890	0.13343	121.12460	0.12112	133.429	12.57	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	178.13060	0.17813	204.72750	0.20473	178.131	18.87	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.86980	12.86980	12.99160	12.99160		14.09	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.87640	12.87640	12.99840	12.99840		14.08	0.00	520	12,263.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	48.09390	0.04809	47.45470	0.04745	48.094	13.39	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	92.73400	0.09273	89.16400	0.08916	92.734	12.54	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	139.62110	0.13962	125.91470	0.12591	139.621	12.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	146.23710	0.14624	132.03010	0.13203	146.237	12.58	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	164.98080	0.16498	149.38900	0.14939	164.981	12.60	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	174.97120	0.17497	158.65790	0.15866	174.971	12.60	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	219.22860	0.21923	199.81910	0.19982	219.229	12.63	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	318.54320	0.31854	360.10970	0.36011	318.543	16.72	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	263.02220	0.26302	299.07230	0.29907	263.022	17.60	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	229.01590	0.22902	260.85140	0.26085	229.016	18.23	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	155.95990	0.15596	167.91770	0.16792	155.960	21.48	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	151.82320	0.15182	162.36080	0.16236	151.823	24.54	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	17.25710	0.01726	22.97240	0.02297	17.257	25.35	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.90990	12.90990	13.03220	13.03220		14.20	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	143.97680	0.14398	129.29680	0.12930	143.977	12.57	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	190.06650	0.19007	216.20570	0.21621	190.067	19.63	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.97290	12.97290	13.09590	13.09590		14.33	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	151.81070		0.15181		136.83140	0.13683	151.811	12.58	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	203.08600		0.20309		223.04320	0.22304	203.086	20.57	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.04440		13.04440		13.16740	13.16740		14.57	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	158.28850		0.15829		148.96260	0.14896	158.289	12.56	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	232.52940		0.23253		251.25560	0.25126	232.529	22.03	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.06750		13.06750		13.19050	13.19050		14.56	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	274.72710		0.27473		253.89940	0.25390	274.727	12.85	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	269.32670		0.26933		300.97830	0.30098	269.327	19.76	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.07440		13.07440		13.19740	13.19740		14.67	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.08360		13.08360		13.20660	13.20660		14.67	0.00	500	5,470.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	263.06120		0.26306		243.28550	0.24329	263.061	12.83	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	333.44020		0.33344		371.54130	0.37154	333.440	18.66	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.11820		13.11820		13.24120	13.24120		14.66	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	163.08090		0.16308		160.65330	0.16065	163.081	12.51	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	269.52240		0.26952		285.69450	0.28569	269.522	23.57	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.18320		13.18320		13.30580	13.30580		14.91	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	174.34860		0.17435		168.73580	0.16874	174.349	12.68	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	297.28980		0.29729		320.23630	0.32024	297.290	24.90	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.24630		13.24630		13.36920	13.36920		15.09	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	185.81530		0.18582		179.06060	0.17906	185.815	12.82	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	275.41700		0.27542		309.15180	0.30915	275.417	24.90	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			13.29670		13.29670		13.41990	13.41990		15.22	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.31560		13.31560		13.43890	13.43890		15.24	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	193.92300		0.19392		189.78870	0.18979	193.923	12.87	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	254.99830		0.25500		291.21250	0.29121	254.998	24.66	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.37450		13.37450		13.49810	13.49810		15.37	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	201.77330		0.20177		196.62070	0.19662	201.773	12.95	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	235.57720		0.23558		269.10200	0.26910	235.577	24.49	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.44380		13.44380		13.56780	13.56780		15.57	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	210.94490		0.21094		202.74890	0.20275	210.945	13.04	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	218.70660		0.21871		244.99030	0.24499	218.707	24.42	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.47750		13.47750		13.60160	13.60160		15.66	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.48800		13.48800		13.61220	13.61220		15.66	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	208.78120		0.20878		201.46080	0.20146	208.781	12.91	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	196.41800		0.19642		217.82320	0.21782	196.418	24.00	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.47440		12.47440		12.59230	12.59230		12.44	0.00	91	853.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.66740		12.66740		12.78710	12.78710		13.49	0.00	25	71.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.87640		12.87640		12.99840	12.99840		14.08	0.00	7	77.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.08360		13.08360		13.20660	13.20660		14.67	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.40730		19.40730		19.54940	19.54940		10.69	0.00	743	27,298.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	26.37800		0.02638		26.47130	0.02647	26.378	12.06	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	31.23210		0.03123		31.85720	0.03186	31.232	11.39	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	50.46200		0.05046		48.54510	0.04855	50.462	10.19	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	75.96710		0.07597		113.79670	0.11380	75.967	12.51	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.69590		19.69590		19.84040	19.84040		11.61	0.00	650	3,008.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	56.57500	0.05657	48.17870	0.04818	56.575	11.31	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	373.94120	0.37394	442.47240	0.44247	373.941	12.54	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	275.46610	0.27547	330.56000	0.33056	275.466	13.19	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.01000	20.01000	20.15960	20.15960		12.15	0.00	5	580.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.32320	20.32320	20.47610	20.47610		12.53	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10115	0.10115	0.10207	0.10207		12.77	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10287	0.10287	0.10381	0.10381		13.35	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10482	0.10482	0.10579	0.10579		13.58	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.73110	13.73110	13.88490	13.88490		11.45	0.00	2,844	32,697.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	3.37100	0.00337	3.02660	0.00303	3.371	12.55	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	13.92120	0.01392	10.33680	0.01034	13.921	11.66	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	26.29000	0.02629	19.82160	0.01982	26.290	11.35	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	27.95020	0.02795	21.10210	0.02110	27.950	11.32	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	35.55660	0.03556	26.97760	0.02698	35.557	11.19	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	84.24610	0.08425	123.91930	0.12392	84.246	13.20	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	58.79200	0.05879	86.30300	0.08630	58.792	13.89	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	36.98420	0.03698	54.94150	0.05494	36.984	14.85	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.74910	13.74910	13.90320	13.90320		11.68	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	50.48120	0.05048	72.20740	0.07221	50.481	14.68	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,151.38120	1.15138	1,019.00740	1.01901	1,151.381	14.68	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.84050	13.84050	13.99550	13.99550		12.18	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	103.54250	0.10354	133.50030	0.13350	103.543	14.79	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,183.04250	1.18304	1,058.00030	1.05800	1,183.043	14.79	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.96330	13.96330	14.12010	14.12010		12.53	0.00	737	33,060.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	102.97450	0.10297	85.86030	0.08586	102.975	11.77	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	413.20480	0.41320	349.66140	0.34966	413.205	12.47	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	61.86900	0.06187	74.69770	0.07470	61.869	18.29	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.08590	14.08590	14.24470	14.24470		12.81	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	300.41070	0.30041	353.29050	0.35329	300.411	14.41	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	286.20350	0.28620	336.62240	0.33662	286.203	14.56	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.22180	14.22180	14.38300	14.38300		13.09	0.00	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.48580	14.48580	14.65010	14.65010		13.64	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	580.94910	0.58095	515.36060	0.51536	580.949	13.05	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	394.55180	0.39455	440.77310	0.44077	394.552	16.47	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.75280	14.75280	14.91840	14.91840		14.23	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			460.10100	460.10100	458.88600	458.88600			0.00	0	26.00
AL37	On 05/11/2015	Index Future			467.37500	467.37500	466.14900	466.14900			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			543.60800	543.60800	541.09500	541.09500			0.00	0	1.00
AL7T	On 05/11/2015	Index Future			552.20300	552.20300	549.65900	549.65900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			496.07500	496.07500	493.56800	493.56800			0.00	0	507.00
ALBI	On 05/11/2015	Index Future			503.91800	503.91800	501.38000	501.38000			0.00	0	103.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 04/02/2016	Index Future	512.43000		512.43000		509.85500	509.85500			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.26060		9.26060		9.27560	9.27560		11.50	500	2,592.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.36090		9.36090		9.37620	9.37620		12.67	0	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.47180		9.47180		9.48860	9.48860		12.82	25	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.58610		9.58610		9.60300	9.60300		12.84	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.79230		9.79230		9.85500	9.85500		11.98	1,500	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.93620		9.93620		9.99980	9.99980		11.97	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	135.52890		135.52890		161.38880	161.38880			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	83.37010		83.37010		74.44820	74.44820			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.20460		13.20460		13.28400	13.28400		12.14	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.45610		13.45610		13.53770	13.53770		13.13	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.99950		1.99950		2.01630	2.01630		12.10	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01790		2.01790		2.03420	2.03420		12.91	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.84400		1.84400		1.86330	1.86330		13.73	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.87780		1.87780		1.89710	1.89710		12.85	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.41081		125.41081		125.38848	125.38848			0	0.00
EL28	On 05/11/2015	Bond Future	125.82600		125.82600		125.80531	125.80531			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.72295		84.28411		9.79976	83.73248			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.81463		81.81711		9.89371	81.25818			0	0.00
ES33	On 04/02/2016	Bond Future	9.89985		83.20080		9.98135	82.63347			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	492.54300		492.54300		490.24700	490.24700			0	472.00
GOVI	On 05/11/2015	GOVI	500.33000		500.33000		498.00600	498.00600			0	28.00
GOVI	On 04/02/2016	GOVI	508.78100		508.78100		506.42400	506.42400			0	0.00
I2025	On 06/08/2015	Bond Future	122.04256		122.04256		121.91648	121.91648			0	38.00
I2025	On 05/11/2015	Bond Future	123.95290		123.95290		123.82680	123.82680			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	124.85858		124.85858		124.83689	124.83689			0	4,218.00
I2038	On 05/11/2015	Bond Future	126.81301		126.81301		126.79305	126.79305			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	122.99845		122.99845		122.97689	122.97689			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.51772		123.51772		123.49768	123.49768			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	132.16255		132.16255		132.13962	132.13962			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.23116		134.23116		134.20972	134.20972			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	228.77400		228.77400		228.70200	228.70200			0	1,077.00
IGOV	On 05/11/2015	Index Future	232.39100		232.39100		232.32100	232.32100			0	17.00
IGOV	On 04/02/2016	Index Future	236.31700		236.31700		236.24800	236.24800			0	0.00
ILBI	On 06/08/2015	Index Future	620.50000		620.50000		620.30700	620.30700			0	159.00
ILBI	On 05/11/2015	Index Future	630.57500		630.57500		630.38200	630.38200			0	0.00
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	6.30000		93.70000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.31000	93.69000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.44000		93.56000		6.43000	93.57000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.47000		93.53000		6.45000	93.55000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.56000		93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.69000		93.31000		6.71000	93.29000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.73000		93.27000		6.75000	93.25000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.93000		93.07000		6.99000	93.01000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.12000		92.88000		7.21000	92.79000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.29000		92.71000		7.38000	92.62000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.42000		92.58000		7.51000	92.49000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12000		0.12000		0.12100	0.12100			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.11980		0.11980		0.12030	0.12030			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.11870		0.11870		0.11950	0.11950			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.05930		0.05930		0.05980	0.05980			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	0.05540	0.05540		0.05580	0.05580			0	86,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05390	0.05390		0.05430	0.05430			0	0.00
NZ\$ / R	On 22/07/2015		Any day expiry	8.27990	8.27990		8.33240	8.33240		12.38	1,000	8,000.00
NZ\$ / R	On 22/07/2015	8.39	Put	135.87760	0.13588		100.74710	0.10075	135.878	13.59	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.31990	8.31990		8.37250	8.37250		9.04	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.39260	8.39260		8.44570	8.44570		10.66	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.47490	8.47490		8.53020	8.53020		11.55	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.10070	1.10070		1.10270	1.10270			0	699.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.10230	1.10230		1.10420	1.10420			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.10450	1.10450		1.10650	1.10650			0	0.00
R186	On 06/08/2015		Bond Future	8.17010	118.50321		8.24164	117.92252		9.58	1,100	35,051.00
R186	On 06/08/2015	7.65	Call	69.53000	0.06953		46.38000	0.04638	69.530	9.15	0	75.00
R186	On 06/08/2015	7.75	Call	138.38000	0.13838		95.17000	0.09517	138.380	9.20	0	1,000.00
R186	On 06/08/2015	7.85	Call	254.17000	0.25417		180.29000	0.18029	254.170	9.25	0	20.00
R186	On 06/08/2015	8.05	Call	691.16000	0.69116		520.90000	0.52090	691.160	9.35	0	75.00
R186	On 06/08/2015	8.35	Call	1,993.68000	1.99368		1,630.61000	1.63061	1,993.680	9.50	0	20.00
R186	On 06/08/2015	8.45	Put	338.86000	0.33886		498.27000	0.49827	338.860	9.55	0	4,229.00
R186	On 06/08/2015	8.46	Put	322.52000	0.32252		476.59000	0.47659	322.520	9.56	0	75.00
R186	On 06/08/2015	8.50	Put	263.45000	0.26345		397.19000	0.39719	263.450	9.58	0	5,229.00
R186	On 06/08/2015	8.55	Put	202.62000	0.20262		313.42000	0.31342	202.620	9.61	0	7,229.00
R186	On 06/08/2015	8.68	Put	96.88000	0.09688		160.75000	0.16075	96.880	9.69	0	20.00
R186	On 06/08/2015	8.90	Put	23.30000	0.02330		43.95000	0.04395	23.300	9.83	0	5,350.00
R186	On 05/11/2015		Bond Future	8.23283	120.35808		8.30682	119.77011		9.47	0	500.00
R186	On 05/11/2015	7.73	Call	949.32000	0.94932		812.02000	0.81202	949.320	9.09	0	169.00
R186	On 05/11/2015	7.86	Call	1,261.20000	1.26120		1,090.49000	1.09049	1,261.200	9.15	674	674.00
R186	On 05/11/2015	8.22	Put	2,557.03000	2.55703		2,870.57000	2.87057	2,557.030	9.33	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,439.51000	2.43951		2,744.14000	2.74414	2,439.510	9.35	0	8,690.00
R186	On 05/11/2015	8.35	Call	3,003.77000	3.00377		2,690.99000	2.69099	3,003.770	9.40	674	843.00
R186	On 05/11/2015	8.35	Put	2,074.54000	2.07454		2,349.73000	2.34973	2,074.540	9.40	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,751.60000	1.75160		1,997.97000	1.99797	1,751.600	9.45	0	6,248.00
R186	On 05/11/2015	8.85	Put	826.35000	0.82635		971.14000	0.97114	826.350	9.62	674	843.00
R186	On 05/11/2015	9.00	Put	605.20000	0.60520		719.61000	0.71961	605.200	9.69	0	2,600.00
R186	On 04/02/2016		Bond Future	8.28311	117.09485		8.35971	116.49845		9.28	0	5,512.00
R186	On 05/05/2016		Bond Future	8.32481	119.16181		8.40441	118.55437		9.28	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	290.87205	290.87205		290.72325	290.72325			0	929.00
R197	On 05/11/2015		Bond Future	295.42492	295.42492		295.27817	295.27817			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015		Bond Future	235.15215	235.15215		235.47840	235.47840			0	52,787.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 05/11/2015	Bond Future			238.83263		238.83263		239.16776	239.16776			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.01795		101.97161		8.08978	101.57525		7.35	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	1.02000		0.00102		2.45000	0.00245	1.020	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.09162		99.64518		8.16644	99.24418		7.58	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.15327		101.32993		8.23142	100.92347		7.28	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.10347		105.54519		7.16710	105.42175		2.40	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	3.21000		0.00321		6.19000	0.00619	3.210	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.20388		103.03232		7.27579	102.90858		2.11	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.26849		104.77465		7.35167	104.65016		1.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.61101		95.25553		8.68758	94.65378			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.67423		96.74673		8.75301	96.13710			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.70041		99.08190		8.78194	98.39596			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.76442		96.47856		8.84827	95.78343			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.81870		98.11042		8.90498	97.40477			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.82977		97.12125		8.90623	96.41295			0.00	0	39,628.00
R2037	On 05/11/2015	Bond Future			8.88968		98.64169		8.96816	97.92383			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.94198		96.05209		9.02260	95.32343			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.44044		102.75779		7.50825	102.55765		3.67	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.54000		0.00054		1.31000	0.00131	0.540	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.53268		104.36617		7.60605	104.16451		3.49	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.59859		102.09391		7.67864	101.89017		3.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.86362		99.10625		8.94001	98.33040			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.92004		100.65779		8.99839	99.87130			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.96929		97.97699		9.04970	97.17854			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.85776		102.77026		8.92904	102.02593			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.91530		99.95011		8.98841	99.19578			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.96622		101.64017		9.04127	100.87433			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.64170		99.09566		7.71409	98.83091		4.85	0.00	0	35,679.00

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	206.85000	0.20685		148.24000	0.14824	206.850	4.69	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.72291	100.64673		7.79984	100.37937		4.65	0.00	0	1,383.00
R207	On 05/11/2015	Bond Future	7.43	Call	581.22000	0.58122		497.32000	0.49732	581.220	4.49	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	673.31000	0.67331		579.91000	0.57991	673.310	4.51	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.78532	98.70632		7.86755	98.43573		4.28	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	545.78000	0.54578		473.27000	0.47327	545.780	4.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	814.95000	0.81495		717.94000	0.71794	814.950	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.83686	100.44860		7.92567	100.17275		4.28	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,115.40000	1.11540		1,006.79000	1.00679	1,115.400	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.79514	97.76559		7.86725	97.45164		5.97	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.67000	0.00067		1.64000	0.00164	0.670	6.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.87135	95.89693		7.94713	95.57960		5.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	395.25000	0.39525		471.35000	0.47135	395.250	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.93000	97.51871		8.00991	97.19723		5.61	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.76316	78.48283		8.83948	77.89713		14.57	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	937.43000	0.93743		720.80000	0.72080	937.430	14.36	0.00	500	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	2.12000	0.00212		4.85000	0.00485	2.120	15.36	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82008	76.56414		8.89833	75.97049		15.18	0.00	3	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,497.35000	1.49735		1,714.76000	1.71476	1,497.350	15.29	0.00	500	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,283.46000	1.28346		1,478.75000	1.47875	1,283.460	15.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.86832	77.85913		8.94858	77.25636		15.12	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.76972	179.76972		179.74011	179.74011			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.45242	180.45242		180.42496	180.42496			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.25279	134.25279		134.23373	134.23373			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.35421	136.35421		136.33696	136.33696			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			140.02091	140.02091		139.53580	139.53580			0.00	0	1,045.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R212	On 05/11/2015	Bond Future	142.21265		142.21265		141.72217	141.72217			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.62946		89.32435		8.71093	88.70581		12.49	0	17,330.00	
R213	On 05/11/2015	Bond Future	8.69244		87.17965		8.77620	86.55273		12.98	0	0.00	
R213	On 04/02/2016	Bond Future	8.74761		88.65365		8.83381	88.01728		12.86	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.78724		79.77053		8.86351	79.14990		15.29	0	21,939.00	
R214	On 05/11/2015	Bond Future	8.84298		77.72934		8.92117	77.10007		15.91	0	487.00	
R214	On 04/02/2016	Bond Future	8.89203		79.04354		8.97221	78.40476		15.89	0	4,320.00	
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
RAIN	On 14/09/2015	Foreign Exchange Future	21,943.19000		21,943.19000		22,153.89000	22,153.89000			0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.66330		4.66330		4.67260	4.67260		13.04	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.62700		4.62700		4.63400	4.63400		12.84	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55040		1.55040		1.56690	1.56690			0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.50380		1.50380		1.51890	1.51890			0	0.00	
Total for Derivatives :											0.00	67,205	3 218 065.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.33181			100.31319			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.48729			100.46631			0	0.00
AA05	On 22/03/2019	Spot Bond	9.07500		103.52239		9.14000	103.29697			2,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.03802			100.01897			0	0.00
AA07	On 15/04/2021	Spot Bond	9.24000		103.48011		9.31000	103.14601			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.80200		10.00000	109.77300			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.20508			101.18292			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00288			99.98080			0	0.00
AB013	On 21/11/2018	Spot Bond	9.46500		97.97531		9.53000	97.77168			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.86409		100.00000	10.83777			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		101.67810		10.84000	101.64895			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.14275		100.00000	10.12267			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.08949			102.06747			0	0.00
AB09	On 03/05/2017	Spot Bond	8.67000		104.69453		8.73000	104.57057			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.27500		276.85074		2.28000	276.65937			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.95270			100.93354			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.84293			100.82193			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.65291			100.63102			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.66900			100.64657			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.06922			100.05143			1,000,000,000	500,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.99506			99.97507			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.68180			99.66180			4,400,000,000	2,200,000,000.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.34096			101.32022			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.37566			101.35437			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.01500		177.14588		2.02000	177.03932			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.60383		2.17000	177.54294			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.92604		1.82000	189.86272			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.06625		82.08274		8.12625	82.00195			1,000,000,000	500,000,000.00
ABN34	On 29/01/2018	Spot Bond	8.06625		82.08274		8.12625	82.00195			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.28000			100.28000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.54737			100.52531			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.61000			99.56000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN42	On 16/11/2015	Spot Bond		0.00000	98.71000			98.65000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	98.19000			98.13000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	96.78000			96.74000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	97.13000			97.08000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.15863			100.19836			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.08111			100.01019			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.76000			95.72000			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	95.06000			95.01000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	94.77000			94.72000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	94.50000			94.46000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.29374			100.33359			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.77500	105.57422		6.80500	105.54962			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.01986			99.99982			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	92.75000			92.71000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	92.53000			92.49000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.54000	113.11272		2.55000	112.97645			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.44000	165.28303		2.44000	165.22515			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.46500	215.24503		2.45400	215.49894			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	91.24000			91.20000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.60500	93.04450		9.67500	92.67295			0.00	0	0.00
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	103.53000			103.49000			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
ABN71	On 29/03/2016	Spot Bond	0.00000		63.39000			63.01000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.42276			101.42276			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.03000			98.99000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		108.40000			108.28000			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.68163		9.63000	106.65422			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.65000			102.65000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.55500		107.21774		9.62500	106.68984			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.94500		92.33021		9.01500	92.01946			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		97.91000			97.92000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		108.00000			108.03000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.65000		106.53930		9.72000	106.01575			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.90000			92.86000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.79370			100.77162			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.65956			101.70485			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.22000		107.15936		8.28000	106.99108			0	1,423,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.42000		102.56729		9.49000	102.23712			1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.19500		101.83571		9.26500	101.54261			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS13	On 14/05/2022	Spot Bond		9.65000	101.77973		9.72000	101.40971			0	0.00
ABS6	On 01/06/2020	Spot Bond		9.10500	97.51387		9.17500	97.22556			10,000,000,000	4,419,600,000.00
ABS7	On 11/09/2026	Spot Bond		9.75000	96.66515		9.82000	96.19245			2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.49500	104.28778		7.53000	104.24410			0	21,076,730,000.00
ABSI2	On 07/12/2023	Spot Bond		2.08500	280.51446		2.09000	280.32176			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.30000	134.22179		1.30000	134.17887			0	1,000,000,000.00
ABSI4	On 31/01/2022	Spot Bond		2.07000	137.09312		2.12500	136.60169			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.01029		100.00000	0.01026			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.93500	104.86501		10.96500	104.82901			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.61353			101.58577			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.17130		100.00000	9.14908			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.65287			101.62443			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.21061			102.17236			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	54.66520		100.00000	54.53277			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.57417			101.54710			0	0.00
ACL047	On 22/10/2018	Spot Bond		0.00000	74.80102			74.74331			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	54.66520		100.00000	54.53277			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	98.64854			98.68829			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.59941			100.57526			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.65534			100.62894			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.57445			100.55131			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.59132			100.56749			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.59874			100.57461			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL082	On 30/07/2017	Spot Bond	0.00000		103.93772			103.98771			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.93772			103.98771			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.96015			104.01044			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.96015			104.01044			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.91529			103.96499			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		97.08910			97.07044			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.46494			100.44251			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.58123			100.55781			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.59783			100.57374			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.60453			100.58016			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.59106			100.56723			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.56098			100.53837			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.40500		102.78396		9.47500	102.58184			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		91.35455			91.33449			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		191.31047			193.21311			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		191.37766			193.28039			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.57436			100.55121			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.50002			101.47548			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		101.00719			100.98487			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond		0.00000	101.49961			101.47510			0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.30751			100.35294			0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	104.25690			104.30504			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.93100		10.00000	110.90200			0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.79755			100.77380			0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	101.49410			101.47339			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.57640			100.55318			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	101.40497			101.38334			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.56448			100.54174			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.54082			100.51903			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.27885		10.23000	103.25085			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.52854			100.50724			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	114.49075			114.49075			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.54000	101.54380		9.60500	101.30814			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.56238			100.53972			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	119.37518		1.75000	119.45441			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.47520			100.51919			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.48981			100.53514			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.46058			100.50322			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.60893			100.58512			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.85310			101.83203			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.45531			100.49747			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.30468			101.34741			0	1,000,000,000.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.48690			100.53196			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186		On 20/09/2016	Spot Bond	0.00000	100.55049			100.52831			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.57899			100.55566			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.58775			100.56407			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.61531			100.59594			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.80054			100.78100			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.58987			100.56610			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.58987			100.56610			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.53649			100.58611			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.47813			100.52238			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.62311			100.59801			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.01643			102.06136			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.53649			100.58611			0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	98.42532			98.46426			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.60135			100.57712			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.51317			100.56065			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	138.49736			139.89773			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	139.49882			140.90915			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.44887			100.49044			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.44476			100.48595			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.14060			101.12111			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.45589			100.49811			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.64250			99.62079			70,000,000	35,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.47520			100.51919			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.44945			100.49108			0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.44887			100.49044			0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.56831			100.54541			0	0.00	
ACL218	On 11/05/2020	Spot Bond	0.00000	101.52757			101.50433			0	0.00	
ACL219	On 26/01/2021	Spot Bond	0.00000	100.61667			99.74754			0	0.00	
ACL220	On 26/01/2021	Spot Bond	0.00000	100.60637			99.75173			0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.90435			100.88054			0.00	4,524,600,000	2,262,300,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.79784			101.77510			0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.74487			101.72282			0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.22524			101.20127			0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000	37.90113	100.00000	37.80931				0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.73564	100.00000	13.70236				0	0.00	
AFS2U	On 02/07/2020	Spot Bond	100.00000	1.49455	100.00000	1.49093				0	0.00	
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.09387			101.13516			0	0.00	
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.20304						0	0.00	
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.27572						0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000	99.94198			99.92250			0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	0.00000	99.93595			99.91445			0	0.00	
AHF2C1	On 18/10/2015	Spot Bond	0.00000	99.92792			99.90374			0	0.00	
AHF3A1	On 18/10/2039	Spot Bond	0.00000	99.87689			99.91789			0.00	2,000,000,000	500,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.00500	100.56922	8.06500	100.50470				0	0.00	
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.84231			99.89481			0	0.00	
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.81691			99.87786			0	0.00	
AHL01U	On 15/04/2020	Spot Bond	100.00000	38.96693	100.00000	38.83471				0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.02623		100.00000	9.99222			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.11000		101.25019		9.12500	101.18025			1,500,000,000	4,398,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.65000		113.39342		9.72000	112.96086			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.51500		105.88942		7.55000	105.84591			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.34500		100.64682		9.41500	100.20852			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.89996		100.00000	13.86920			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.01000		101.23125		10.09000	100.59512			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.36432		2.69000	169.30388			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.79782			100.84070			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.45370			100.43181			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.48762			100.46412			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.48417			100.52226			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.32333			101.38068			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.53234			100.51252			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.54081			100.51903			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.76764			100.73900			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.26072			101.24379			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.32000			94.31000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000		101.00594			100.98906			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.02488			113.94338			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71500		234.02203		2.70400	234.27861			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.84520			113.78483			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.20462			99.18257			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		111.14794			110.10672			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		113.63204			113.35316			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.41326			101.45833			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.73000		207.48987		2.71900	207.73061			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.42307			100.46228			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.47309			100.45233			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.08161			100.01056			30,000,000	15,000,000.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.01943			99.99991			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		99.89328			99.87177			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.82088			101.79864			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.74440			101.72244			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.48519			98.48812			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01872			100.01841			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN066	On 01/06/2018	Spot Bond	0.00000		100.85090			100.89308			0	0.00	
ASN068	On 15/06/2018	Spot Bond	0.00000		100.65775			100.63711			0	0.00	
ASN069	On 07/02/2020	Spot Bond	0.00000		100.62540			100.66907			0	0.00	
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
ASN072	On 30/06/2016	Spot Bond	0.00000		100.65200			100.63464			0	0.00	
ASN073	On 20/07/2018	Spot Bond	0.00000		92.69694			91.41483			0	0.00	
ASN074	On 02/07/2016	Spot Bond	0.00000		100.28991			100.27038			0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.54500		100.00000	37.46190			0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.67157		100.00000	21.61906			0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.76401		100.00000	21.71127			0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.34803		100.00000	21.29632			0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.94985		100.00000	29.87729			0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.32927		100.00000	40.23157			0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.65971		100.00000	16.61935			0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000		39.60867		100.00000	39.51272			0	0.00	
ASN56U	On 29/06/2016	Spot Bond	100.00000		57.28675		100.00000	57.14797			0	0.00	
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.03069		100.00000	1.02658			0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000		100.70263			100.68247			0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000		100.41368			100.45202			0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000		100.74980			100.72915			0	0.00	
BAW11	On 01/10/2018	Spot Bond	9.11000		104.72108		9.17500	104.51604			0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000		100.56110			100.54242			0.00	2,760,000,000	1,380,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		101.69048			101.67123			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.75181			100.73081			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.12058			101.09863			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.62000		100.82961		9.69000	100.51551			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.76500		104.34585		6.79500	104.32018			12,254,626,600	6,127,313,300.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		80.34934		100.00000	80.17429			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.77000		100.58580		9.84000	100.22725			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.56930			102.54658			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.82000		105.05815		8.88000	104.91333			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85900		101.32573		10.85403	101.29840			1,920,000,000	480,000,000.00
BAYA04	On 30/09/2015	Spot Bond	10.77600		100.62226		10.77863	100.59258			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.86000		100.64336		10.86262	100.61322			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.50651			100.47638			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92400		100.62948		10.92506	100.59959			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.73000		100.64645		11.79117	100.48462			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.51793			100.48713			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.51793			100.48713			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.51800			100.48720			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10900		100.46025		11.10403	100.43248			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04300		100.71092		11.03722	100.68325			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.77600		100.62226		10.77863	100.59258			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.79389		11.06000	100.76376			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.14900		100.63518		10.16287	100.59807			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.27973			101.25205			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.47944			100.45086			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.47944			100.45086			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.19500		103.98204		7.20851	103.94656			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.59500		99.54188		11.65500	99.50062			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.52000		97.88711		11.58000	97.83387			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.44968			100.42292			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.34962		9.28000	100.39966			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.38826			100.44457			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.41000		97.64588		11.47500	97.57131			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.37725			100.43196			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.38642			100.44247			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.38642			100.44247			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.90330			99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.37283			100.42692			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.48346			100.45467			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.48346			100.45467			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.37357			100.42775			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.46788			100.44004			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.48356			100.45478			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.38128			100.35857			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.32194			100.36869			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85900	101.45478		13.85403	101.41930			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11700	101.01615		15.14235	100.94160			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.00700	100.85262		14.04060	100.78420			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.50494			100.57808			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.50494			100.57808			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.50494			100.57808			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.52303			100.59879			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.44133			100.50528			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.41149		100.00000	36.34241			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.47675		100.00000	19.42958			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.72604		100.00000	17.68309			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.94200		100.00000	10.91549			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.94200		100.00000	10.91549			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.22939		100.00000	13.19735			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.46305		100.00000	11.43527			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.92780			99.90958			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.19914			100.17906			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	99.98053			100.01913			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.48999		100.00000	9.46701			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.48999		100.00000	9.46701			0	1,320,000,000.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BCP96U	On 04/09/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0	0.00	
BD0202	On 31/12/2018	Spot Bond	1.98500		183.59342		1.99000	183.50135			0	0.00	
BD0205	On 28/04/2028	Spot Bond	8.17000		161.40776		8.24000	159.99205			0	0.00	
BD0206	On 02/03/2028	Spot Bond	8.17000		161.77088		8.24000	160.36587			0	0.00	
BD0302	On 18/04/2028	Spot Bond	8.55500		98.63759		8.62500	98.09197			0	0.00	
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BEER02	On 28/03/2018	Spot Bond	8.21000		99.55281		8.27500	99.37891			500,000,000	500,000,000.00	
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.50506			102.35973			0	0.00	
BG22A2	On 21/07/2016	Spot Bond	0.00000		99.92295			101.78828			0	0.00	
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.40507			102.30870			0	0.00	
BG22B1	On 21/07/2016	Spot Bond	0.00000		99.91593			101.94123			0	0.00	
BG22C1	On 21/07/2016	Spot Bond	0.00000		99.91053			102.05887			0	0.00	
BG22D1	On 21/07/2016	Spot Bond	0.00000		99.89518			102.38795			0	0.00	
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.56021		100.00000	40.46087			0	0.00	
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.63786			101.61728			0	0.00	
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.66981			101.64881			0.00	2,000,000,000	500,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.68046			101.65932			0	0.00	
BG32B	On 30/10/2016	Spot Bond	0.00000		101.80822			101.78541			0	0.00	
BG32C	On 30/10/2016	Spot Bond	0.00000		101.97851			101.95348			0	0.00	
BG32DU	On 30/10/2016	Spot Bond	100.00000		39.67488		100.00000	39.57771			0	0.00	
BG32YU	On 30/10/2016	Spot Bond	100.00000		39.67488		100.00000	39.57771			0	0.00	
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.69242			100.67070			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.70540			100.68327			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.32000		103.67687		8.38000	103.56181			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.74432			100.72096			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.81332			100.78779			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.66406		100.00000	22.60916			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.66406		100.00000	22.60916			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.57404			102.54735			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.15500		100.62755		11.22500	100.36379			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.83112			101.88473			0.00	0	200,000,000.00
BGL04	On 05/02/2025	Spot Bond	11.04500		100.91187		11.11500	100.73183			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.33247			103.37438			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.57192		100.00000	75.42630			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.98006			100.95963			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.01278			99.99231			0.00	500,000,000	500,000,000.00
BID06	On 30/06/2019	Spot Bond	8.72000		100.84679		8.78500	100.60930			0.00	4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.01834			100.05505			0.00	0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.83008			98.79515			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.05131			101.03304			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.21387			101.19272			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.98015			101.01714			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.02829			101.06709			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.11571			101.15783			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
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.47884			101.53476			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.20168			102.16287			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		99.77329			99.75023			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		99.76668			99.74295			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000		100.61756			100.66779			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.66744			100.72171			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		100.81552			100.78612			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.12679			98.16502			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.48888			97.52664			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		99.87739			99.91242			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.77268			99.80765			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.75682			99.79156			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		98.78750			98.75236			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.47191			99.50712			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.27929			99.31445			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.33008			99.36534			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.07750			99.11298			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		99.02458			99.06004			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.72941			98.75059			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC052	On 07/10/2015	Spot Bond	0.00000		98.49789			98.53324			0.00	0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.12829			100.16501			0.00	0	0.00
BTC055	On 21/10/2015	Spot Bond	100.00000		79.17570		100.00000	79.00433			0.00	0	0.00
BTC056	On 19/10/2015	Spot Bond	100.00000		79.52070		100.00000	79.34783			0.00	0	0.00
BTC057	On 19/01/2016	Spot Bond	100.00000		67.13287		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.47531		100.00000	37.38453			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.39756			100.37529			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.41204			100.38896			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.55627			100.59819			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.28841			101.26672			0.00	0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.58020		100.00000	18.53519			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.52000		108.32517		9.58000	108.22324			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.35990			106.33556			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.87000		104.06119		7.93000	103.99240			0.00	0	3,900,000.00
CBL12	On 06/09/2018	Spot Bond	12.61000		100.79575		12.67500	100.60128			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.32652			99.29835			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.91000		101.51202		12.97500	101.30111			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.97000		102.29645		9.03000	102.17176			0.00	0	1,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.34218			98.31525			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.91000		98.61884		12.97500	98.39015			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.81437			101.79454			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.64688			94.62299			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.35863			101.33703			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.57000		93.99270		10.64000	93.72051			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
CBL23	On 18/05/2018	Spot Bond	0.00000		101.41623			101.39277			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.07500		114.21793		10.14500	113.77862			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10500		109.81997		10.17500	109.36291			4,000,000,000	1,530,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.00000		110.81238		10.07000	110.33617			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.22312			101.19165			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.72000		103.80880		11.78000	103.73712			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.52591			100.49648			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.61175			103.58184			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93050		10.00000	110.90160			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.25445			100.22854			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.65444			100.62802			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		99.82196			99.79631			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.92060		100.00000	10.88613			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		19.00334		100.00000	18.95730			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.49068		100.00000	19.42983			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.78988			99.74769			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.12657			101.10214			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.41549			100.39076			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.43115			100.40547			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.44951			100.42275			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.15414				102.11688			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.13217				102.09530			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.24825				102.20934			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.57448				100.55133			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.96640				100.94643			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.42974		10.11000	100.40282				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.23698				100.21529			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	124.99794		2.76000	124.95300				0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.22998				107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	124.99753		3.14000	124.95134				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.10071		8.25000	103.07807				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.77000	126.83952		2.82500	126.40924				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.25712		2.40000	124.21379				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.79923				100.76704			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58500	102.02038		8.62000	101.95611				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	99.86853				99.91232			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	99.93899				99.91856			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63500	102.06747		8.67000	102.00280				0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63500	102.06747		8.67000	102.00280				0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68500	100.87964		8.72000	100.81098				0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.58797				100.56428			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.64595				100.61993			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.34436			101.32356			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		101.17987			101.15771			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.67572		9.35000	103.64954			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.67572		9.35000	103.64954			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.16730			101.14611			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.86768			100.84608			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.24633			101.22524			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.24633			101.22524			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.24633			101.22524			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.79169			100.76984			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.34000		103.88685		9.40500	103.66070			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.29310			102.33562			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		104.00436			103.98114			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.75116			100.79376			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.74836			100.79069			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.86882			100.84697			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.18521			101.16415			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.32798			101.30298			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.00925			100.98761			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond		0.00000	101.64392			101.62276			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.45472			100.49683			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.77421			101.75208			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.40613			101.38437			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.70026			100.67517			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.52443			100.49916			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.38537			102.36234			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.29644			100.27131			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.51878			100.49378			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.32530			100.30006			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.62641			100.60117			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.29650			100.27136			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.72107			100.69637			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.33672			100.38561			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	144.89652			144.89652			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.69818			101.67385			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	144.73336			144.73336			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	144.36575			144.36575			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	144.72800			144.72800			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	142.13838			142.13838			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	142.99995			142.99995			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.46434			101.51335			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.88500		94.95821		10.95500	94.59938			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond		11.40500	96.48796		11.47500	96.12344			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.32194			100.36869			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.54347			100.59374			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.43140			101.47930			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.77699			99.82151			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.82264			101.87244			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.84315		8.80500	101.81930			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.47813			100.52238			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.77480			99.81976			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	139.38979			139.38979			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.50850			100.55555			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.54231			100.59246			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.60153			100.57730			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.83026			100.79682			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.49687			81.61037			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.65546			100.62907			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.32194			100.36869			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	125.78371			125.78371			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	125.97135			125.97135			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.74518			101.79159			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.62767			100.68569			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.32379			100.37081			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.82523			100.79200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond		0.00000	100.68215			100.65466			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.52721			100.50596			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.52600			100.57465			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.72841			101.77438			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.46383			101.44155			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.31454			100.36024			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.70066			101.67994			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.08003			101.05855			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	101.68045			101.72631			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.77835			99.82260			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.43597			100.47636			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.06500	106.06025		10.13500	105.71149			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.55787			100.53539			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.82301			101.87715			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.20500	108.12703		12.27500	107.81856			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.89770			101.95408			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.23500	107.97327		12.30500	107.68662			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	105.03676		10.02000	105.00839			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.89770			101.95408			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.80022			99.74125			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.57721			100.63058			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.54941			100.52727			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.56088			100.53828			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		100.56103			100.53842			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.33561			100.38434			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.57000		104.42273		9.64000	104.17233			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.48400			100.45540			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.52775			100.57656			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.26864		10.57000	103.23973			0	1,400,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.52334		11.00000	103.49322			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		99.92517			99.90628			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.62810			100.60279			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		99.90270			99.88308			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.99500		103.97179		12.06500	103.65458			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.58766			100.64199			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.56076			100.53815			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		99.76349			99.73950			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.59807			100.57398			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.34092			100.31942			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.51707			100.49623			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.45472			100.49683			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.23934			90.23934			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.48105			100.52557			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.87148			100.91366			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.52191			100.57020			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN397	On 20/06/2020	Spot Bond	0.00000		100.66411			100.72549			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.37868			101.42481			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.37045			101.41629			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.48105			100.52557			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.54231			100.59246			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.37668			100.35424			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.29973			100.34328			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		101.17865			101.23440			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.42542			100.46484			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.48398			100.52877			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.31850			99.81470			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.02580			100.07743			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.09866			100.14806			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.12081		7.01000	42.13645			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		170.40500			168.88082			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	8.55500		148.94459		8.62500	148.47687			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.17000		161.40776		8.24000	159.99205			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.17000		161.77088		8.24000	160.36587			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		98.18116			98.16202			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		98.16561			98.14630			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.16158			100.13792			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.51019			100.48725			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.59469			100.57073			0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.55693			100.53449			0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.56440			100.54166			0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.09132			100.13705			0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.48690			100.53196			0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.77699			99.82151			0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.44360			100.48468			0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.54752			100.52546			0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.54414			100.52221			0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.54746			100.52540			0	0.00	
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.48690			100.53196			0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000		101.27035			101.24597			0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000		100.04406			100.02197			0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.76500		105.92300		8.80000	105.87556			0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.64500		101.90572		8.70500	101.73085			0.00	1,660,000,000	833,108,800.00
COJ05	On 05/06/2023	Spot Bond	10.21000		112.00292		10.28000	111.57411			0	0.00	
COJ06	On 09/12/2015	Spot Bond	7.22500		102.46651		7.25500	102.43485			0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.78000		107.65108		9.85000	107.31548			0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.84500		102.99247		9.91500	102.55239			0	0.00	
COT01	On 03/04/2023	Spot Bond	10.21500		96.78478		10.28500	96.40554			0	0.00	
COT02	On 03/04/2028	Spot Bond	10.90000		98.13711		10.97000	97.65089			0.00	4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.90000		91.21771		10.97000	90.74849			0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000		101.08800			101.06635			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		101.55834			101.53911			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.73309		100.00000	10.70708			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.10062			101.07996			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.51068			100.48927			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.00896			101.05178			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.82055			102.85945			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.61079			101.65008			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.97295		100.00000	9.94879			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.33745		100.00000	12.30756			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.54500		97.53346		11.61500	97.24232			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.32090		100.00000	17.27893			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.39647		100.00000	9.37370			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.02885		100.00000	17.98516			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.55188			101.53352			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.84500		100.07838		7.90500	99.93962			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.04769			101.08650			90,000,000	45,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.02861			101.00933			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.85671			100.83731			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		96.60593		100.00000	96.35759			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.80185			100.78074			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.18187			100.15887			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.16362			103.20316			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.53500			101.51441			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.62652			100.68443			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000		99.75305			99.71788			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.54522			100.59564			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.37692			54.46898			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.34000		99.31602		9.41000	98.98147			0	0.00
DV21	On 15/06/2016	Spot Bond	7.48500		107.80363		7.52000	107.74994			0	0.00
DV22	On 07/02/2020	Spot Bond	9.06500		105.57781		9.13500	105.29322			3,461,003,000	4,613,101,500.00
DV23	On 27/02/2023	Spot Bond	9.49500		106.54090		9.56500	106.13435			0	1,304,600,000.00
DV24	On 18/02/2024	Spot Bond	9.47500		105.21652		9.54500	104.78200			0	0.00
DV29	On 18/02/2029	Spot Bond	9.56000		108.20053		9.64000	107.55598			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.53618			100.57381			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.04323			101.08188			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.61073			100.64839			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.70498			100.68537			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.33795			99.79254			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.34154			100.38008			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.21727			101.19851			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.16631			100.14645			2,000,000,000	500,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.85656			99.83615			0	0.00
E170	On 01/08/2020	Spot Bond	8.17500		127.82641		8.24500	127.47597			4,800,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.36397			95.31217			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL037	On 31/01/2037	Spot Bond	2.44000		100.17579		2.44000	100.14065			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.87361		2.18000	124.83079			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.38539		2.18000	112.34686			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		114.47650		2.10000	114.43740			0	0.00
EL31	On 02/06/2031	Spot Bond	2.31500		103.10351		2.30400	103.21930			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000		100.61565		2.42000	100.58040			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.62000		108.63234		9.69000	108.32406			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.52000		108.85571		9.59000	108.51810			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.95000		102.56899		10.02000	102.13704			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19500		97.08160		10.27500	96.66785			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.33500		103.96127		10.41500	103.65503			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		101.40387		10.25000	101.11458			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.23112			101.21074			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.05255			99.09428			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.71870			100.69806			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.54257			101.52106			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.48361			101.46293			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.40522			101.38565			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.76090			102.80006			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.07060			101.05054			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.06007			101.03369			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.00676			100.98188			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.05294			99.02847			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.19000		98.73524		10.25500	98.56017			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.25228			97.23003			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.66225			98.71783			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.31820			101.29642			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.39974			101.37658			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.30360			101.28412			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.13303			101.17355			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.17923			101.22141			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.12379			101.16397			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.16230			101.20386			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.20412			101.18425			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.18779			101.16820			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.07973		6.40000	103.06180			400,000,000	0.00
ES18	On 20/04/2018	Spot Bond	8.03500		105.15581		8.10000	104.97203			9,647,900,000	4,408,841,300.00
ES23	On 25/01/2023	Spot Bond	8.73000		106.68170		8.80000	106.26050			13,363,083,500	52,833,958,100.00
ES26	On 02/04/2026	Spot Bond	9.00000		94.45167		9.07000	93.98032			30,380,000,000	10,304,193,900.00
ES33	On 15/09/2033	Spot Bond	9.69500		83.92303		9.77000	83.36008			58,320,000,000	30,946,057,200.00
ES42	On 25/04/2042	Spot Bond	9.76000		89.99939		9.83500	89.34335			42,840,000,000	86,482,303,800.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.17988			100.15718			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.30495			98.28449			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.13690			101.11557			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.99984			99.98057			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.44802			100.42641			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.22956			101.20813			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.11731			101.09787			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.88585			100.86625			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.85705			101.89615			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.24792			101.28753			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.63413			100.67376			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.59352			100.63123			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.36316	100.00000	12.33321				0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.03270	100.00000	12.00356				0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.67500			100.65382			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.71452			99.69035			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.75279			100.72916			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.80458			100.77932			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.51000		97.69442	9.57500	97.48654				0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.70059			100.68165			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.70052			100.68158			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.78785			101.76610			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.83070			102.80685			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.04067			101.01758			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.05773			101.03426			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.27000		100.03678	10.34000	99.70876				0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.03459			101.00804			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB16	On 08/07/2025	Spot Bond	0.00000		100.23921			100.21238			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.24235			100.21512			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.36000		105.46808		10.42500	105.24995			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.78822			101.76256			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.07000		137.09312		2.12500	136.60169			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.11500		279.93215		2.12000	279.73966			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.25500		115.89601		2.26500	115.75697			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.54142		3.01000	155.48456			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22500		193.89857		3.21400	194.11646			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.04500		105.52790		7.07500	105.50255			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59700		66.90709		7.59800	66.90709			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40200		42.54830		9.40100	42.54830			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.18937		9.64000	41.18937			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.14509			101.20193			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.66220			100.63553			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.57453			100.55138			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.62985			100.60448			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.53649			100.58611			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.51142			100.55873			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond		0.00000	100.73836			100.71082			0	0.00
FRC123	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond		0.00000	100.52775			100.57656			0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.56094			100.61280			0	0.00
FRC129	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond		0.00000	100.69010			100.75386			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.66989			100.73180			0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	22.23810		100.09221	22.18419			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.47929			100.52366			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.31501			108.93777			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC147		On 20/09/2015	Spot Bond	0.00000	100.73605			100.70641			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.29553			101.22748			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.61626			100.59144			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.62304			100.59794			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.56975			100.54680			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.50150			100.54790			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.65545			100.71602			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.49274			100.53833			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	66.28594		13.22500	66.26250			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.46468			100.50769			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.46526			100.50833			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.79019			100.75838			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.48632			100.53132			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.48500	104.41006		3.49500	104.28251			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.50734			100.55427			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.50734			100.55427			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	103.28649			103.33509			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.32194			100.36869			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.52755			98.57363			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.47813			100.52238			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.46702			100.51025			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.80434			101.85792			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond		0.00000	100.54639			100.59692			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.36476			101.40827			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.78566			101.83868			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.92809			101.97943			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.62652			100.68443			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.49683			100.54280			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.73209			100.70261			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.46175			100.50450			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.50150			100.54790			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.50150			100.54790			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.64529			100.62508			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.31754			100.29616			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.33455			100.31204			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.37327			100.35340			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.93100		10.00000	110.90200			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.18317			100.16261			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.52950			100.57847			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.16314			100.14249			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.35469			100.33481			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.14056			100.11992			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.14094			100.12024			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.99978			99.97916			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.99987			99.98127			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.99978			99.97916			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	99.99987			99.98135			4,000,000,000	2,000,000,000.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.65047			101.62744			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.63618		8.75000	101.68400			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.46072			100.50444			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.09104		100.00000	10.06660			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.25076		100.00000	9.22836			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	95.44832			95.42586			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.59656		100.00000	11.56847			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.51900			100.56701			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.71773		100.00000	24.65720			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.57918			101.55678			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.79446		100.00000	9.77072			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	23.79141		100.00000	23.73377			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.57914			101.55674			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	23.76056		100.00000	23.70299			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.57527			101.55292			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.49592			101.47470			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.65598			101.63366			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	101.55494			101.53399			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.88000	130.70905		2.93500	130.24062			50,000,000	50,000,000.00
FRC222	On 10/11/2016	Spot Bond		0.00000	101.38348			101.36242			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	101.36523			101.34444			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	101.36523			101.34444			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.29828			101.27604			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC227	On 10/09/2016	Spot Bond		0.00000	100.75156			100.73123			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.60964			100.58925			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.43849			100.41241			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.52775			100.57656			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.39355			100.43560			0	0.00
FRC232	On 15/07/2016	Spot Bond	100.00000		44.83793	100.00000	44.64075				0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.61492			100.59014			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.86563			100.84219			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	101.83194			101.80956			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.41000	126.71683	3.46500	126.26279				0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.62570			100.60049			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.63176			100.60631			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.46000	126.34751	3.51500	125.89481				0	0.00
FRC71	On 31/01/2022	Spot Bond		3.44000	126.49509	3.49500	126.04185				0	0.00
FRC72	On 31/01/2017	Spot Bond		2.62000	131.61189	2.62000	131.56506				0	0.00
FRC74	On 20/09/2016	Spot Bond		2.69000	140.83916	2.69000	140.78886				0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	102.05484			102.02961			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.54747			100.52541			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.62169			100.59665			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.72132			100.69227			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.69576			100.66774			0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.51492			100.56256			0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.51434			100.56192			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRD003	On 14/03/2016	Spot Bond	0.00000		100.62362			100.60409			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.89503		100.00000	12.86380			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		57.24334		100.00000	57.10467			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.03230		100.00000	27.96439			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		39.38285		100.00000	39.25989			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.57435		100.00000	11.54631			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.50686			100.48968			0.00	0	3,860,550,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.95848			100.93836			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.06029			102.03978			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.71697			99.69676			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.42505			98.40792			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.58302			98.56652			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.32077			101.29670			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.20800		103.15531		2.20800	103.11986			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		112.77341		2.54000	112.73353			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		99.92567			101.72454			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.39301			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.39301			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.56166			100.53679			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		110.09013		2.68000	110.05078			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66500		209.36011		2.65400	209.60401			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		110.65855		2.65000	110.61909			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69500		208.49437		2.68400	208.73681			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
FRS113	On 29/04/2019	Spot Bond	0.00000		102.01341			102.06777			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.34000		115.05791		2.35000	114.91970			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		108.96385		2.74000	108.92474			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.42900			54.73000			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.32562			101.30717			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		107.02634		2.84500	106.98761			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81500		205.07487		2.80400	205.31152			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86500		203.67035		2.85400	203.90462			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.27000		101.33422		2.28000	101.21263			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89500		202.83328		2.88400	203.06614			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		102.14731		3.12000	102.10958			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.88316		3.05000	154.82637			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		94.73744		3.57000	94.70129			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		155.04742		3.04000	154.99061			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.19233			101.22959			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.81128		3.10000	153.92671			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40500		189.33275		3.39400	189.75170			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		94.25675			89.98173			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		95.48929		3.50000	95.59093			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		95.95168		3.47000	96.05552			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		99.32218		3.28000	99.39649			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.03023		2.91000	157.14428			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17500		195.00411		3.16400	195.44083			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS36	On 07/12/2023	Spot Bond	2.23500		277.61727		2.24000	277.42565			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.12500		279.73836		2.13000	279.54596			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.84500		266.19699		2.85000	266.00960			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		133.34626		2.59500	132.86833			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.72205			101.70115			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		132.90127		2.12500	132.42486			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.93729			99.91625			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.22059			100.19835			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.61550			101.59372			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		109.74026		2.52000	109.70152			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.60728		104.97509	30.52985			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.11661		101.07593	34.03317			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		27.67013		100.44759	27.60283			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.59075		100.76967	32.51125			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.18500		118.30982		2.17400	118.53333			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.20000		116.44197		2.21000	116.30239			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.88938			98.89157			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.23000		116.14382		2.24000	116.00454			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.20335			101.17937			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.32500		349.19643		2.33000	349.31833			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.48860			101.46687			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.11467			101.09290			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
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	7.45500		103.27611		7.50000	103.20591			0	110,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.01000		103.80149		8.07000	103.66140			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26000		108.06977		8.32500	107.88369			8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.91500		101.81854		8.98500	101.54713			0	775,200,000.00
FRX20	On 01/10/2020	Spot Bond	9.22000		100.62439		9.29000	100.31879			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.99500		91.12851		10.06500	90.76589			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.08000		105.07487		10.15000	104.61741			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.44000		96.62208		10.51000	96.15981			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.79000		96.94171		10.86500	96.40215			12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.90000		93.42127		10.98000	92.84972			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.22000		81.42803		10.29500	80.84070			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.49005			100.47030			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.49681			100.47679			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.51368			100.49298			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.54070			100.51891			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.56096			100.53836			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.64861			100.62248			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.13739			101.11795			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.00287			100.98328			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.17997			101.15979			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.22726			101.20626			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.26666			101.24497			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.43990			101.41518			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		58.93393		100.00000	58.79116			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.88747		100.00000	9.86352			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.65884		100.00000	1.65482			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27831		100.00000	0.27763			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.17130		100.00000	9.14908			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.53869		100.00000	1.53496			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25815		100.00000	0.25752			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.10644			100.08723			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.32000		102.74568		9.38000	102.62558			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.74151			101.78220			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.02486			101.06663			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.03832			101.08064			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.12575			101.17165			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.23317			101.28347			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
GH31D	On 25/02/2042	Spot Bond		0.00000	101.30020			101.35325			0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond		0.00000	101.13569			101.17118			0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.56912		100.00000	10.54351			0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	21.82720		100.00000	21.77432			0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.00120		100.00000	11.97212			0	0.00
GRB04U	On 15/05/2020	Spot Bond		100.00000	9.77710		100.00000	9.74658			0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.54849			101.58963			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.60934			101.65211			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.68487			101.72965			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.78973			101.83734			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	101.73498			101.71512			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.03801			100.01902			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.34076			101.32106			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.75962			100.73848			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.26040			101.23843			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.48254			100.46138			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	100.82052			100.79850			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	99.64118			99.61655			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.09688		100.00000	11.07000			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		99.94681			99.92894			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.67558			100.65442			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.54525			101.52452			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.56341			101.54243			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.20667			101.24216			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.36301			100.39932			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		99.94076			99.92087			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.51442		93.27659		7.54877	93.20729			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		99.93793			99.91710			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51438		104.41639		8.54865	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		99.93431			99.91227			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.96455		104.41639		8.99878	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		99.92988			99.90637			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		99.99980			99.97967			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.04462			100.02226			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.49033			101.46834			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100	10.00000	110.90200				0	0.00
HPF05	On 17/02/2017	Spot Bond	9.20000		105.07909	9.26000	104.96553				0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.42417			101.39973			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.33760			101.31467			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.42000		109.86182	8.49000	109.54504				2,980,000,000	2,603,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00500		282.07432	2.01000	281.88106				400,000,000	2,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.98500		288.95951	1.99000	288.75174				0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.69500		100.42626	9.77000	99.77639				2,420,000,000	1,805,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.73500		100.01895	9.81000	99.36221				0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.14737	100.00000	34.06464				0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		82.50951	100.00000	82.32616				0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.65461	100.00000	37.56338				0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		37.71772	100.00000	37.62634				0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.93100	10.00000	110.90200				0	0.00
I2025	On 31/01/2025	Spot Bond	1.59000		122.69537	1.60000	122.54965				54,236,362,400	45,449,893,600.00
I2033	On 28/02/2033	Spot Bond	1.88000		100.02053	1.88000	99.97359				39,200,000,000	23,000,000,000.00
I2038	On 31/01/2038	Spot Bond	1.92000		125.64633	1.92000	125.60402				33,615,073,200	10,625,786,600.00
I2046	On 31/03/2046	Spot Bond	2.06000		122.47150	2.06000	122.42987				11,924,325,400	09,703,626,800.00
I2050	On 31/12/2050	Spot Bond	2.02000		131.59633	2.02000	131.55178				42,617,118,800	97,406,763,400.00
IBL21	On 15/03/2016	Spot Bond	8.18500		104.02198	8.22000	103.97683				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	8.07000	107.86419		8.13000	107.69558			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00500	103.66315		8.04000	103.60468			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.53498			101.51439			1,000,000,000	500,000,000.00
IBL34	On 31/01/2017	Spot Bond	1.46000	133.90173		1.46000	133.85833			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000	136.52749		2.19500	136.03810			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.87319			100.85269			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.19000	103.88972		8.25000	103.72232			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.29257			101.27207			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.30097			101.28160			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.93100		10.00000	110.90200			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.84000	98.11889		8.90500	97.90986			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.26500	92.76586		9.33500	92.50207			0	2,347,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.58428			100.56451			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.80000	98.63943		8.86000	98.47726			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.31500	103.28945		9.38500	102.98851			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.44630			101.42698			2,000,000,000	500,000,000.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.63201			100.61235			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.63000	102.96707		7.66500	102.91144			1,000,000,000	500,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.62000	102.39688		8.68500	102.20386			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.72328			101.70152			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.25975			101.23981			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.84000	104.60326		7.90000	104.49300			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.58000	105.71228		8.64500	105.48839			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.69500	107.44585		9.76500	107.00838			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond	0.00000		100.33996			100.31968			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		99.87389			99.85560			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.46767			101.44832			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.59374			101.57406			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.62606			101.60597			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.72353			100.70276			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.87000		130.78576		2.92500	130.31705			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.37243			100.35150			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01040		100.00000	0.01037			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.97114			99.95324			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		99.90686			99.88803			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.32000		97.93006		9.39000	97.62694			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.10049			101.08028			200,000,000	100,000,000.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		101.00694			100.98613			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.00000		98.68378		10.07000	98.24713			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.30442		5.00000	102.29046			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.20814		5.00000	101.19448			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.35437		4.00000	101.34347			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.98958		4.00000	100.97866			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		58.26523		100.00000	58.12408			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		58.14827		100.00000	58.00741			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		58.14827		100.00000	58.00741			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.85820		9.20000	105.83218			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IHL03	On 17/05/2017	Spot Bond			0.00000		101.42456			101.40098			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.90138		100.00000	7.88224			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		101.69715			101.66943			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		16.45130		100.00000	16.41101			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		23.05327		100.00000	22.99742			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.68688		100.00000	1.68365			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		8.88508		100.00000	8.86356			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond			100.00000		10.70040		100.00000	10.67447			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond			100.00000		10.73413		100.00000	10.70813			0.00	0	0.00
IN289U	On 30/06/2025	Spot Bond			100.00000		8.55588		100.00000	8.53694			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond			100.00000		39.37891		100.00000	39.28351			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond			100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond			100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
IN306U	On 24/06/2020	Spot Bond			100.00000		11.30115		100.00000	11.26384			0.00	0	0.00
IN307U	On 30/09/2015	Spot Bond			100.00000		91.30354		100.00000	90.64667			0.00	0	0.00
IN308U	On 30/09/2015	Spot Bond			100.00000		91.39563		100.00000	90.73811			0.00	0	0.00
IN309U	On 30/09/2015	Spot Bond			100.00000		91.38440		100.00000	90.72696			0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond			100.00000		98.55596		100.00000	98.20143			0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond			100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
IN542U	On 13/10/2015	Spot Bond			100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond			100.00000		93.45464		100.00000	93.14621			0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond			100.00000		91.93955		100.00000	91.70854			0.00	0	0.00
INA529	On 14/07/2015	Spot Bond			6.40000		99.94742		6.40000	99.96494			0.00	0	0.00
INA530	On 21/07/2015	Spot Bond			6.40000		99.87740		6.40000	99.85992			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	
INA531	On 28/07/2015	Spot Bond			6.40000		99.75510		6.40000	99.73768			0.00	0	0.00
INA533	On 11/08/2015	Spot Bond			6.40000		99.51140		6.45000	99.49015			0.00	0	0.00
INA534	On 18/08/2015	Spot Bond			6.45000		99.38530		6.45000	99.36786			0.00	0	0.00
INA538	On 08/09/2015	Spot Bond			6.45000		99.02010		6.60000	98.97983			0.00	0	0.00
INA543	On 13/10/2015	Spot Bond			6.60000		98.38120	100.00000	80.39648				0.00	51,500,000,000	40,000,000,000.00
ING115	On 31/03/2016	Spot Bond			10.85900		101.09102	10.85403	101.06375				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			10.85900		100.57083	10.85403	100.54369				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		100.60040		100.57616				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		100.58936		100.56557				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		101.85203	6.50000	101.83423				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		100.52191		100.57020				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		91.40146		91.40146				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		100.58289		100.62376				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.01920		100.05764				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond			10.00000		110.93100	10.00000	110.90200				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		100.50132		100.54771				0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		104.61149		104.65550				0.00	0	0.00
ING292	On 15/07/2015	Spot Bond			0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING297	On 10/09/2015	Spot Bond			0.00000		98.93929		98.97586				0.00	0	0.00
ING298	On 17/09/2015	Spot Bond			0.00000		98.80450		98.84129				0.00	0	0.00
ING301	On 12/10/2015	Spot Bond			100.00000		80.75221	100.00000	80.57395				0.00	0	0.00
ING305	On 08/01/2016	Spot Bond			0.00000		100.35829		100.39601				0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond			0.00000		101.16986		101.21164				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	
INLV01	On 12/08/2024	Spot Bond	0.00000	101.88099			101.85185			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	99.18478		100.00000	99.45504			0.00	0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	30,400,000,000	21,100,000,000.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.93100		10.00000	110.90200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.08432			100.01263			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.08539			100.01344			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.69500	102.42704		8.73000	102.34759			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.33453			100.31343			0.00	2,000,000,000	500,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.34234			100.32076			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.34757			100.32567			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.03728			100.01855			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.03942			100.01967			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000	100.03816			100.01904			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.67000	100.13744		9.74000	99.80766			0.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.57728			100.55700			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.76000	104.92502		8.82000	104.78120			0.00	0	1,363,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.23479			100.21338			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.15108			100.12890			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.52072			100.50071			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.88423			101.86086			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.95531			100.93082			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	2.94000	131.34108		4.62500	128.07503			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000	151.71196		3.60000	151.65411			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
IV022		On 02/04/2022	Spot Bond	0.00000	100.35780			100.33373			0	0.00
IV023		On 11/07/2022	Spot Bond	0.00000	100.09556			100.02060			0	0.00
IV024		On 27/07/2022	Spot Bond	0.00000	102.12407			102.10055			0	0.00
IV025		On 12/09/2019	Spot Bond	0.00000	100.83224			100.80834			0	0.00
IV026		On 27/09/2024	Spot Bond	0.00000	98.36005			98.33772			0	0.00
IV030		On 31/01/2025	Spot Bond	3.59000	110.69949		3.60000	110.61031			0	0.00
IV030A		On 31/01/2025	Spot Bond	3.59000	110.69949		3.60000	110.61031			0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.90074			100.87566			0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	101.20319			101.17842			0	0.00
IV057U		On 14/07/2018	Spot Bond	100.00000	8.89600		100.00000	8.85688			1,000,000,000	1,000,000,000.00
IV08		On 30/04/2018	Spot Bond	10.38000	110.81455		10.44500	110.62214			0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	103.92896			103.90243			0	0.00
IV19A		On 31/03/2028	Spot Bond	3.70000	144.62759		3.70000	144.57204			0	0.00
IV531U		On 30/07/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0	0.00
IV533U		On 13/08/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0	0.00
IV534U		On 20/08/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0	0.00
IVA529		On 16/07/2015	Spot Bond	6.40000	99.98247		6.40000	99.98247			0	0.00
IVA530		On 23/07/2015	Spot Bond	6.40000	99.85990		6.40000	99.85992			0	0.00
IVA531		On 30/07/2015	Spot Bond	6.40000	99.49410		6.40000	99.49408			0	0.00
IVA534		On 20/08/2015	Spot Bond	6.45000	98.76090		6.45000	98.76089			0	0.00
IVA537		On 03/09/2015	Spot Bond	6.45000	98.64040		6.60000	98.60920			0	0.00
IVA538		On 10/09/2015	Spot Bond	6.45000	98.52020		6.60000	98.48628			0	0.00
IVA539		On 17/09/2015	Spot Bond	6.60000	98.83830		6.60000	98.82065			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVA542	On 08/10/2015	Spot Bond	6.60000		98.46870		6.60000	98.45121			0	0.00
IVA543	On 15/10/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
IVA544	On 22/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.72370			101.70539			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.75840			101.73973			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.22447			100.20401			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.13276			101.11341			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.25361			101.23131			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.96436			100.94350			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.08523			100.01271			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.08577			100.01312			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.08684			100.01394			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.08200			100.01026			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		99.94116			99.92140			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.66930			101.64865			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.59671			100.57518			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.28935			101.26906			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.00226			100.98311			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.99237			100.97341			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.30663			100.28451			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		99.86728			99.84804			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.55510			100.53507			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond	0.00000		100.36287			100.34124			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.37202			100.34985			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.37201			100.34984			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.18000		100.38592		9.24500	100.14767			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.85766		100.00000	12.82936			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.03019		100.00000	11.00348			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.98207			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.34000		99.86871		9.41000	99.52717			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.70150			101.68043			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.30967			101.28943			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.63178			100.61196			400,000,000	200,000,000.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.23438			105.27301			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		99.87288			99.85445			200,000,000	100,000,000.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.79502			100.77601			200,000,000	100,000,000.00
IVC047	On 27/10/2015	Spot Bond	6.91500		101.77333		6.94500	101.74596			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.61127			101.58880			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.26053			101.23856			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.96988			100.94788			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.63972			101.61769			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.37255			101.35165			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.50002			101.47718			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.90447			100.88398			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.47070			100.44801			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
IVC056	On 29/04/2016	Spot Bond			0.00000	101.61532			101.59536			0.00	0	0.00
IVC058	On 03/01/2018	Spot Bond			0.00000	100.30614			100.28405			0.00	0	0.00
IVC059	On 09/06/2016	Spot Bond			0.00000	100.78130			100.76074			0.00	0	0.00
IVC061	On 01/07/2018	Spot Bond			0.00000	100.36039			100.33768			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond			0.00000	102.01061			101.98508			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond			0.00000	101.70832			101.68683			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond			0.00000	99.89532			99.87528			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond			100.00000	58.79116		100.00000	58.64874			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond			0.00000	100.84301			100.82264			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond			0.00000	100.87234			100.85069			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond			0.00000	100.72240			100.69976			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond			0.00000	100.79258			100.83732			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond			100.00000	96.55172		100.00000	96.29630			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond			0.00000	103.20384			103.25365			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond			0.00000	101.91884			101.89297			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond			8.55000	140.02785		8.62000	139.33793			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond			0.00000	100.46631			100.44591			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond			0.00000	100.68807			100.66718			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond			0.00000	100.91389			100.89380			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond			0.00000	100.51786			100.49714			0.00	14,000,000,000	7,000,000,000.00
LBK08	On 30/10/2019	Spot Bond			0.00000	102.07673			102.05476			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond			10.26500	99.05937		10.33500	98.79452			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond			9.71000	103.78936		9.71000	103.76218			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond			0.00000	101.65520			101.63432			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
LGL02	On 13/08/2017	Spot Bond		8.79000	101.16984		8.85000	101.03562			0	3,280,700,000.00
LGL03	On 03/04/2018	Spot Bond		8.92000	99.14610		8.98000	98.98322			2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.93500	100.84577		10.00500	100.55028			0	590,300,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.83204			100.80814			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.97791			100.94723			0	300,000,000.00
LHL02	On 13/12/2015	Spot Bond		7.93500	102.04455		7.96500	102.01089			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.06399			101.03059			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.58172			101.55187			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.24300			101.22172			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.23316			101.27888			0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.32201			101.37105			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	101.18368			101.22260			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.54799			100.58644			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	99.72415			99.75863			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	99.51091			99.54584			0	0.00
MAQ072	On 10/09/2015	Spot Bond		0.00000	98.96962			99.00515			0	0.00
MAQ073	On 09/10/2015	Spot Bond		0.00000	98.46839			98.50359			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	102.44016			102.47799			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	102.45820			102.49631			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond		0.00000	100.20696			100.23862			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond		0.00000	100.22060			100.25407			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.37725			100.43196			0	0.00
MBC024	On 05/09/2015	Spot Bond		0.00000	99.07377			99.10872			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBC025	On 07/10/2015	Spot Bond	0.00000		98.51070			98.54574			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.37806			100.35844			2,000,000,000	500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.03889			101.01846			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.44336			100.42378			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.87894			100.85970			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.12896			101.10887			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.08149			100.06380			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.34429			101.32558			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.37394			101.35446			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.40496			101.38505			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.68247			100.72101			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.01913			100.05744			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.08217			100.01100			0	1,500,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.40066	100.00000	100.00000	54.26888			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.01327	100.00000	100.00000	26.94784			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.36131	100.00000	100.00000	22.30654			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.43493	100.00000	100.00000	22.37999			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.24625	100.00000	100.00000	23.18993			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.31563	100.00000	100.00000	24.25672			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.59367			101.57399			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.84000		102.85757	8.90500	8.90500	102.62881			0	543,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.86000		102.37947	8.92500	8.92500	102.15157			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.00961			102.05197			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.16599			100.20757			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.17310			100.21647			0	0.00	
MEFSB3	On 05/10/2016	Spot Bond	8.00500		103.06324		8.06500	102.97217			0	0.00	
MEFSB4	On 05/01/2019	Spot Bond	8.83000		101.79374		8.89500	101.57755			0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	9.59500		102.28527		9.66500	101.92401			0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.49341			100.47352			0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.51031			100.48975			0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.61500		102.82931		9.68500	102.64105			0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.08500		103.04982		7.11500	103.02495			0	2,470,000,000.00	
MIIL02	On 31/05/2017	Spot Bond	8.93000		100.86496		8.99000	100.73951			0	0.00	
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.01855			100.05568			0	0.00	
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.01961			100.05882			0.00	28,800,000,000	9,200,000,000.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		70.00050		100.00000	69.74409			0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.62940			100.60831			0	0.00	
MMIG02	On 17/03/2026	Spot Bond	9.47000		105.87503		9.54000	105.54214			0.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.29916			100.27684			0	0.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		35.84467		100.00000	35.75784			0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.63000		100.82681		8.69000	100.70183			0	140,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.62000		102.81493		8.68000	102.68182			0	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		7.46559		100.89771	7.44736			0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875		7.56113		100.61875	7.54271			0	0.00	
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
N4A405	On 14/08/2020	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	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		100.66089			100.69932			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond			0.00000		100.70753			100.74867			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond			0.00000		100.71686			100.75854			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000		100.81822			100.86579			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000		100.90254			100.95501			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000		11.32874	100.00000		11.30129			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000		12.12871	100.00000		12.09933			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.79500		93.39916	9.86500		93.03348			0.00	0	1,861,000,000.00
NAM02	On 29/06/2020	Spot Bond			9.42000		101.14211	9.49000		100.84381			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond			7.71000		102.52744	7.74500		102.47234			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.29500		99.63569	9.36500		99.32368			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			8.92000		105.04934	8.99000		104.71441			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.39500		105.10512	9.46500		104.66542			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		101.99285			101.97376			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond			9.28000		100.59223	9.35000		100.25342			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000		101.03184			101.01294			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			9.52000		100.18890	9.59000		99.91255			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000		102.07684			102.05731			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond			10.15000		99.74400	10.22000		99.30766			0.00	14,880,000,000	3,940,000,000.00
NBK16B	On 25/07/2016	Spot Bond			0.00000		101.67254			101.65451			0.00	1,200,000,000	600,000,000.00
NBK17A	On 22/04/2026	Spot Bond			10.33000		99.87211	10.40000		99.40483			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
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.04944			101.03072			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.24500		101.20202		9.31500	100.90735			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.28807			100.26832			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.67000		101.04211		9.74000	100.67121			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.96099			99.94080			0	1,000,000,000.00
NBK20A	On 01/06/2026	Spot Bond	10.40000		101.02056		10.47000	100.54498			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.37839			100.41883			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.26076			101.30093			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.34253			101.32169			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.37848			101.35709			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.41797			101.39638			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.47716			101.45425			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		99.89455			101.91710			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.94337			100.92290			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.83500		104.10531		6.86500	104.08088			4,400,000,000	5,780,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.95525			100.93577			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.91000		112.44141		8.97500	112.18191			6,800,000,000	3,071,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.72500		38.80962		10.79500	38.60409			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.93649			99.91526			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75500		103.98035		7.79000	103.93556			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.49137			100.47078			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.48687			97.46839			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.94324			100.92236			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	99.80007			99.77969			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.70163			101.68057			0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	93.98099			93.96189			0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.38885			101.36696			0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.53226			100.51081			0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.50523			100.48487			0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.78278			100.76094			0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.48864			100.46894			0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.41544			100.45394			0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.41514			100.45362			0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	101.56570			101.54599			0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.47813			100.52238			0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.89500	107.71964		9.96500	107.36391			0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.47520			100.51919			0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.93000	106.60086		10.00000	106.23342			0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.47813			100.52238			0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.43011			100.46996			0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.54580			100.52548			0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.48280			100.52748			0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.48865			100.53387			0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.87711			100.91957			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.17184			100.15011			0	0.00
NCLN94	On 20/09/2020	Spot Bond		0.00000	100.17546			100.21942			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.43500	103.95709		7.46500	103.93087			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.95205			101.92822			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.91918			99.89567			0	0.00
NED15	On 08/04/2024	Spot Bond		10.04000	105.32536		10.10500	105.00398			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	98.82933			98.80574			0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	102.08948			102.13719			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	99.95121			100.00000			0	0.00
NED19	On 01/07/2025	Spot Bond		0.00000	100.35872			100.41077			0	0.00
NED20	On 01/07/2025	Spot Bond		11.16500	100.88311		11.23500	100.68090			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.20352			100.18488			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	118.08583		9.44500	118.05621			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.20649			101.18130			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.93100		10.00000	110.90200			0	0.00
NILB10	On 08/12/2016	Spot Bond		2.13500	172.05827		2.14000	171.98774			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.45000	113.98343		2.46000	113.84628			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	187.85087		3.45000	187.78580			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.84000	110.08727		2.85000	110.08005			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.19000	142.12093		3.19000	142.22630			0	0.00
NILB15	On 31/03/2028	Spot Bond		3.10000	153.81128		3.10000	153.92671			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.66500	107.23153		8.73500	106.92188			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.29500	105.91013		9.36500	105.68544			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	101.26232			101.24247			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.07857			101.05944			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.11669			101.09687			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.09384			101.07443			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.16085			101.14023			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.49500		107.22082		9.56500	106.91423			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.13953			101.11930			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.12431			101.10434			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.22620			101.20440			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.69500		105.92645		9.76500	105.70660			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.15476			101.13425			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.16237			101.14173			0	300,000,000.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.29160			101.26862			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.44358			101.41784			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.35093			101.32686			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.18521			101.16415			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.63000		111.94641		8.69500	111.72173			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.37000		117.52925		9.44000	117.10182			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.03000		176.05059		2.03500	175.93245			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.30000		115.53338		10.37000	114.95014			5,040,000,000	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.94532			101.92530			0	100,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000		99.82423			99.80625			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.55784			100.53629			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.88775			100.86726			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.07304			101.05209			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond		0.00000	101.21690			101.19265			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.41112			101.47231			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.45601		100.00000	18.41130			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	99.72603		100.00000	99.45355			0	0.00
OML01	On 27/10/2015	Spot Bond		6.92500	102.47687		6.95500	102.44929			800,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	101.13438			101.11154			0	0.00
OML03	On 27/11/2024	Spot Bond		9.81500	99.31163		9.88500	99.04524			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.83718			100.81356			0	0.00
OML05	On 19/03/2025	Spot Bond		10.00000	102.27657		10.07000	101.99461			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.57500	102.13585		10.64500	101.78104			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.15000	102.40182		11.22000	101.96768			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	39.59249		100.00000	39.49657			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.29000			100.24000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.93100		10.00000	110.90200			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	102.65247			102.69205			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.79171			100.77144			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	101.35698			101.39603			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	101.23061			101.27175			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.46363			100.44331			0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	99.79490			99.77372			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	101.81217			101.79143			0	0.00
PPC004	On 30/06/2021	Spot Bond		9.57000	101.73930		9.64000	101.39915			0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	101.57989			101.56078			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1A2	On 27/01/2028	Spot Bond			0.00000	101.62360			101.60393			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond			0.00000	101.64326			101.62335			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond			0.00000	101.68697			101.66650			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond			0.00000	101.87484			101.85198			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond			0.00000	101.91853			101.89511			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond			0.00000	101.76620			101.74387			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond			7.97000	44.26154		8.04000	43.94248			0.00	0	0.00
R158	On 15/09/2015	Spot Bond			5.93500	105.71859		5.96500	105.69633			0.00	52,780,000,000	74,370,000,000.00
R158P	On 15/09/2015	Spot Bond			6.58500	98.92913		6.62000	98.90575			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.68500	112.03036		6.72000	111.96949			0.00	50,780,000,000	53,008,270,800.00
R159P	On 15/09/2016	Spot Bond			6.51500	92.81478		6.55000	92.76195			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			8.15000	117.99558		8.22000	117.39803			0.00	07,616,817,100	77,654,908,300.00
R187P	On 21/12/2026	Spot Bond			7.89000	41.29567		7.96000	40.97037			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			7.81000	38.58802		7.88000	38.25823			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.62500	289.62604		1.63000	289.43008			0.00	29,475,257,600	29,610,572,000.00
R202	On 07/12/2033	Spot Bond			1.86500	234.14461		1.85400	234.43102			0.00	42,315,885,600	96,793,417,800.00
R2023	On 28/02/2023	Spot Bond			7.99500	101.53475		8.06500	101.12344			0.00	19,518,800,000	189,886,611,000.00
R203	On 15/09/2017	Spot Bond			7.07000	105.09304		7.13000	104.95284			0.00	47,105,030,000	66,551,141,300.00
R2030	On 31/01/2030	Spot Bond			8.59000	98.83823		8.66500	98.22289			0.00	63,371,800,000	99,788,593,800.00
R2032	On 31/03/2032	Spot Bond			8.68000	98.65744		8.76000	97.95831			0.00	07,104,200,000	09,551,131,200.00
R2035	On 28/02/2035	Spot Bond			8.88000	99.95360		8.88000	8.88000			0.00	46,400,000,000	36,400,000,000.00
R2037	On 31/01/2037	Spot Bond			8.81000	100.94541		8.88500	100.22364			0.00	63,886,800,000	62,867,362,600.00
R204	On 21/12/2018	Spot Bond			7.41000	102.31756		7.47500	102.10147			0.00	71,463,399,200	70,168,390,300.00
R2044	On 31/01/2044	Spot Bond			8.84500	103.04659		8.92000	102.25719			0.00	44,078,000,000	21,108,613,100.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R2048	On 28/02/2048		Spot Bond		8.84000	102.32995		8.91000	101.57207			0.00	76,876,000,000	65,973,146,500.00
R207	On 15/01/2020		Spot Bond		7.61500	98.67114		7.68500	98.39130			0.00	84,431,956,000	44,917,583,900.00
R208	On 31/03/2021		Spot Bond		7.77000	97.34676		7.84000	97.01818			0.00	93,524,284,000	68,922,168,000.00
R209	On 31/03/2036		Spot Bond		8.74500	78.14662		8.82000	77.55062			0.00	23,321,806,600	82,091,956,500.00
R210	On 31/03/2028		Spot Bond		1.70000	178.99963		1.70000	178.94051			0.00	5,132,859,400	40,096,035,600.00
R211	On 31/01/2017		Spot Bond		0.76000	135.30962		0.76000	135.26838			0.00	77,401,963,800	78,652,297,900.00
R212	On 31/01/2022		Spot Bond		1.57000	141.21239		1.62500	140.70614			0.00	73,710,250,600	34,955,145,100.00
R213	On 28/02/2031		Spot Bond		8.61000	88.94172		8.69000	88.31123			0.00	86,301,090,800	47,630,288,600.00
R214	On 28/02/2041		Spot Bond		8.77000	79.42882		8.84500	78.79779			0.00	59,836,081,000	59,040,479,500.00
R228C	On 15/09/2015		Spot Bond		6.58500	98.92913		6.62000	98.90575			0.00	0	0.00
R229C	On 15/03/2016		Spot Bond		6.50500	95.84437		6.54000	95.80608			0.00	0	0.00
R230C	On 15/09/2016		Spot Bond		6.51500	92.81478		6.55000	92.76195			0.00	0	0.00
R328C	On 21/12/2015		Spot Bond		6.52500	97.26998		6.56000	97.23874			0.00	0	0.00
R329C	On 21/06/2016		Spot Bond		6.50500	94.22666		6.54000	94.18043			0.00	0	0.00
R330C	On 21/12/2016		Spot Bond		6.56500	91.18274		6.60000	91.12243			0.00	0	0.00
R331C	On 21/06/2017		Spot Bond		7.04500	87.49779		7.10500	87.38337			0.00	0	0.00
R332C	On 21/12/2017		Spot Bond		7.09500	84.42147		7.15500	84.28656			0.00	0	0.00
R333C	On 21/06/2018		Spot Bond		7.41500	80.79514		7.48000	80.63080			0.00	0	0.00
R334C	On 21/12/2018		Spot Bond		7.39500	77.95829		7.46000	77.77537			0.00	0	0.00
R335C	On 21/06/2019		Spot Bond		7.37500	75.23555		7.44000	75.03553			0.00	0	0.00
R336C	On 21/12/2019		Spot Bond		7.36500	72.59091		7.43000	72.37524			0.00	0	0.00
R337C	On 21/06/2020		Spot Bond		7.57500	69.31757		7.64500	69.07339			0.00	0	0.00
R338C	On 21/12/2020		Spot Bond		7.55500	66.85789		7.62500	66.59993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.69000	63.92944		7.76000	63.66125			0	0.00
R340C	On 21/12/2021	Spot Bond	7.66000	61.67682		7.73000	61.39740			0	0.00
R341C	On 21/06/2022	Spot Bond	7.63000	59.52079		7.70000	59.23117			0	0.00
R342C	On 21/12/2022	Spot Bond	7.60000	57.45674		7.67000	57.15790			0	0.00
R343C	On 21/06/2023	Spot Bond	7.56000	55.52272		7.63000	55.21532			0	0.00
R344C	On 21/12/2023	Spot Bond	7.52000	53.67451		7.59000	53.35935			0	0.00
R345C	On 21/06/2024	Spot Bond	8.09000	49.25665		8.16000	48.95099			0	0.00
R346C	On 21/12/2024	Spot Bond	8.05000	47.51362		8.12000	47.20289			0	0.00
R347C	On 21/06/2025	Spot Bond	8.01000	45.84993		8.08000	45.53474			0	0.00
R348C	On 21/12/2025	Spot Bond	7.97000	44.26154		8.04000	43.94248			0	0.00
R349C	On 21/06/2026	Spot Bond	7.93000	42.74465		8.00000	42.42223			0	0.00
R350C	On 21/12/2026	Spot Bond	7.89000	41.29567		7.96000	40.97037			0	0.00
R351C	On 21/06/2027	Spot Bond	7.85000	39.91119		7.92000	39.58345			0	0.00
R352C	On 21/12/2027	Spot Bond	7.81000	38.58802		7.88000	38.25823			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.42158			101.40012			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.13569			102.05829			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.04682			101.02491			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.89064			100.86652			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	32.11880		100.00000	32.04100			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.49169		100.00000	16.45130			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.39502		100.00000	30.32139			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	96.35759		100.00000	96.11051			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	41.86283		100.00000	41.76141			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.24659		100.00000	17.20481			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.07530	100.00000	21.02095				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.80421	100.00000	8.77954				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.02428	100.00000	15.98296				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.98258	100.00000	12.94911				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.98755	100.00000	9.96179				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.76937		100.74797				0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.71448		100.69440				800,000,000	400,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.08693		101.06570				0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.14228		101.11996				100,000,000	50,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.02864		101.00936				0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.18630		102.22534				0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.40764		100.44704				0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.91319		100.95115				0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.95149		100.99105				0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.25291		101.23107				0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.99648		101.03407				0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.06020		101.11552				0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.32893	100.00000	17.28694				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.15624	100.00000	12.12679				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.07160	100.00000	10.04720				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.30655	100.00000	9.28401				0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.25337		101.23385				0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.10726		102.08563				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RES18	On 05/02/2018	Spot Bond		0.00000	101.57390			101.55232			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.85636			100.83538			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.28102			100.26218			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.04737			101.02654			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.84969			100.82792			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.22645			100.26464			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	99.94144			99.92182			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.49527			87.59682			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	85.40122			85.49017			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	94.50256			94.63910			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	93.75052			93.89401			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.54986			100.51908			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.97089			82.94930			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	97.14412			97.08907			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.57020		12.35000	107.53460			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.00542		100.00000	15.96665			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.73522			101.71111			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.16862		100.00000	6.15384			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.57250		100.00000	33.49117			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	61.86326		100.00000	61.71339			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.35761		100.00000	14.25122			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	45.30158		100.00000	45.19184			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	102.52245			102.61185			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
RPS002	On 30/04/2025	Spot Bond	0.00000		80.68791			80.69914			0	0.00
RW21	On 21/04/2021	Spot Bond	9.14000		105.99720		9.21000	105.65628			0	764,900,000.00
RW23	On 10/12/2023	Spot Bond	9.51500		100.91518		9.58500	100.49176			0	0.00
RW28	On 10/12/2028	Spot Bond	9.87000		103.77033		9.95000	103.14606			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.10590			97.05585			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88500		105.26470		7.92000	105.19716			2,600,000,000	1,300,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.15245			101.12949			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.32000		101.90300		9.38000	101.75171			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.58528			100.56536			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.79087			101.76840			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.13351			103.11011			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.23336			99.21216			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.85025			99.82861			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.19294			101.16643			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		102.07207			102.04662			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.32524			101.29879			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.59500		101.37595		11.66500	101.02048			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.91000		101.01330		8.97500	100.83567			4,760,000,000	2,374,800,000.00
SBN27	On 15/09/2015	Spot Bond	7.42500		105.46277		7.45500	105.43637			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00500		105.36353		8.04000	105.33465			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.18500		105.50390		7.21500	105.47816			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.47000		102.33440		8.53000	102.19512			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBN34	On 15/09/2015	Spot Bond		7.33000	105.47905		7.36000	105.45291			0	0.00	
SBN35	On 15/09/2015	Spot Bond		8.04500	105.35669		8.08000	105.32771			0	0.00	
SBN45	On 15/09/2017	Spot Bond		0.00000	100.66203			100.64125			0	0.00	
SBN51	On 03/10/2016	Spot Bond		0.00000	100.30809			100.28585			0	0.00	
SBS13	On 22/09/2017	Spot Bond		7.96000	104.65889		8.02000	104.51704			0	0.00	
SBS15	On 26/04/2016	Spot Bond		0.00000	100.16341			100.14530			0	1,000,000,000.00	
SBS16	On 22/09/2018	Spot Bond		0.00000	100.52629			100.50503			0	0.00	
SBS18	On 23/06/2018	Spot Bond		0.00000	101.66963			101.64567			0	0.00	
SBS19	On 23/06/2021	Spot Bond		9.53000	103.54935		9.60000	103.20593			0	0.00	
SBS20	On 15/05/2026	Spot Bond		10.05000	101.69286		10.12000	101.21129			0	0.00	
SBS21	On 15/05/2026	Spot Bond		0.00000	101.44351			101.42074			0	0.00	
SBS23	On 23/05/2017	Spot Bond		0.00000	101.27190			101.25146			0.00	2,780,000,000	1,390,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.14374			102.12199			0	0.00	
SBS25	On 24/05/2019	Spot Bond		8.74000	101.69964		8.80500	101.46663			0	361,500,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	26.96903		100.00000	26.90868			0	0.00	
SBS27	On 20/02/2024	Spot Bond		9.53500	107.53315		9.60500	107.09278			0	2,570,000,000.00	
SBS28	On 23/04/2017	Spot Bond		0.00000	99.68777			99.66949			0	0.00	
SBS29	On 12/06/2019	Spot Bond		8.77000	100.55691		8.83500	100.32267			0	0.00	
SBS3	On 25/05/2026	Spot Bond		10.06000	89.04165		10.13000	88.60122			0	0.00	
SBS30	On 12/06/2019	Spot Bond		0.00000	99.90111			99.88163			0	300,000,000.00	
SBS31	On 27/06/2027	Spot Bond		9.80000	100.81366		9.87000	100.30352			0	0.00	
SBS32	On 19/09/2017	Spot Bond		0.00000	100.55890			100.53873			0	300,000,000.00	
SBS33	On 19/09/2019	Spot Bond		0.00000	100.57403			100.55332			0	0.00	
SBS34	On 19/09/2024	Spot Bond		9.95000	104.15457		10.02000	103.71066			0.00	2,900,000,000	1,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS35	On 29/01/2018	Spot Bond	0.00000		101.57086			101.55117			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.63682			101.61659			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.05500		99.77387		9.12500	99.50033			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.22000		97.45505		10.29000	97.02847			3,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.96000		95.53890		10.84000	96.32051			1,000,000,000	1,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.47000		97.35366		9.54000	97.01035			0	577,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.32500		104.08381		7.36000	104.03013			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.23500		277.61727		2.24000	277.42565			200,000,000	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37000		134.08163		1.37000	134.03850			0	100,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.16263		100.00000	23.10652			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.07814			100.11727			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		35.41260		100.00000	35.32681			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		132.76988		2.03000	132.72478			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.85203		6.50000	101.83423			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.67268			101.65094			0	300,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.80548			101.78342			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.57000		100.73940		8.63000	100.61024			2,000,000,000	1,263,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.45030			101.42758			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond	0.00000	100.29045			100.26918			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.43128			100.47124			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	37.80931		100.00000	37.71772			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.93100		10.00000	110.90200			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.74712			100.72567			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.70243			100.68102			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	53.48483		100.00000	53.35526			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	41.55643		100.00000	41.45576			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	43.02649		100.00000	42.92226			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.41000	104.88773		9.47000	104.82454			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	99.86197			99.90794			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	101.18705			101.16477			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000	100.38699			100.36524			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000	100.40142			100.37886			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.67000	101.09114		9.74000	100.79395			0	5,500,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000	100.30169			100.34552			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93500	105.76725		7.97000	105.70835			2,780,000,000	1,640,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.06000	102.69094		9.12500	102.49543			1,600,000,000	800,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.47000	102.33440		8.53000	102.19512			7,540,000,000	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.18307			101.16246			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.18854			101.16916			0	1,600,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.57431			101.55391			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	101.07931			101.12004			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	101.10843			101.15027			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000		101.15707			101.13450			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.17000		101.79746		8.23000	101.72076			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.18602			100.16814			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.01911			99.99991			200,000,000	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.36000		97.10940		9.43000	96.82981			1,000,000,000	660,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		101.03277			101.01039			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.47919			100.45609			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		99.79339			99.77234			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.34000		90.71641		9.41000	90.41138			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.34000		90.71641		9.41000	90.41138			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.03500		93.56264		9.10500	93.29668			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.64272			100.62042			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.95000		103.34777		8.01000	103.20814			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.34000		115.05791		2.35000	114.91970			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.72000		98.46292		8.78500	98.25331			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.12623		8.50000	101.17247			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.19000		102.79536		10.26000	102.29572			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.90166			100.88171			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.48000		76.15400		10.56000	75.64863			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		99.91968			99.89947			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		99.95887			100.00000			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.49454			100.47189			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		99.95406			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
SSN029	On 07/12/2023	Spot Bond	0.00000	100.37633			100.42727			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	101.06691			101.11038			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	100.58864			100.63298			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	101.01020			100.98780			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	99.21934			99.25565			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.87737			99.91241			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	98.66442			98.62928			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	98.66395			98.62879			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	98.76829			98.73310			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	99.45068			99.48612			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	99.38333			99.41857			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	99.39741			99.43286			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	99.39912			99.43447			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	99.37969			99.41514			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000	99.32652			99.36197			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000	99.20150			99.23699			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000	99.00108			99.03675			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000	98.97123			99.00671			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000	98.87285			98.90807			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000	99.57139			99.58478			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.39500	104.87194		6.42500	104.84734			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.80000	103.96121		8.87000	103.46870			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	101.10116			101.14271			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A11	On 21/02/2048	Spot Bond		0.00000	101.23736			101.21579			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.26500	100.70782		9.33500	100.51413			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	61.96526		100.00000	61.81514			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.94725			99.92951			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.42396			101.40489			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.46791			100.44788			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.47654			100.45733			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.50023			100.48007			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.04026						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	88.06524		100.00000	87.94085			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.86723			102.94168			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.46415			101.50302			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.45547			101.49461			0	0.00
TFS135	On 06/07/2018	Spot Bond		0.00000	100.22641			100.20551			0	0.00
TFS136	On 06/07/2020	Spot Bond		0.00000	100.23196			100.21054			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.53686			101.51822			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.58500	105.16645		7.62000	105.11038			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	99.87673			99.91778			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	99.87345			99.91559			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	99.97879		7.83000	99.95758			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	99.87854			99.91899			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	99.87444			99.91625			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	99.86575			99.91045			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	99.87854			99.91899			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.87444			99.91625		0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.98057		7.16000	99.96114		0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.86640			99.91089		0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.86706			99.91133		0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.85132			99.90083		0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		99.85344			99.90225		0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		99.78907			99.85928		0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		99.79644			99.86421		0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		99.87870			99.91910		0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		99.87345			99.91559		0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.90563		8.73000	99.95280		0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.63144			99.67213		0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		99.87444			99.91625		0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.88000		98.14865		8.94500	98.02958		0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.52216			99.50365		0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		99.94212			99.92266		0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		99.86607			99.91067		0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		99.86787			99.91188		0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		99.93923			99.91881		0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		99.85165			99.90105		0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		99.85230			99.90149		0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		99.93411			99.91197		0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		99.80054			99.86694		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
TH11D2	On 18/07/2041	Spot Bond	0.00000		99.79988			99.86650			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		99.90745			99.87638			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.08658			101.12760			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.12300			101.16538			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.21500		103.53151		9.28500	103.27161			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.10116			101.14271			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.15211			101.19561			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.12500		101.46646		9.19500	101.20953			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.17538			101.15492			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.23736			101.21579			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.23500		100.22425		9.30500	100.04169			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.21757			101.26356			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.21757			101.26356			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.30705			101.28425			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.30705			101.28425			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.33381			101.38421			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.33381			101.38421			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.43087			101.40587			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.42932			101.40435			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.80404			101.87243			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.80404			101.87243			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.12044			102.08636			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.92360			101.88981			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		99.94204			99.92255			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.75548		101.06155	5.74126			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.14607			100.12789			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		99.94324			99.92416			0	340,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.27841			100.25993			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		99.94324			99.92416			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		99.94244			99.92309			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		99.94204			99.92255			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		99.94372			99.92480			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		99.94244			99.92309			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.93803			99.91720			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.93803			99.91720			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.93803			99.91720			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.93163			99.90866			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.93004			99.90653			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.93203			99.90919			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.90029			99.86679			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.89832			99.86416			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.89911			99.86521			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TL20	On 22/02/2020	Spot Bond	9.49500		89.72251		9.56500	89.46957			0.00	8,000,000,000	4,100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.22000		103.72870		8.28000	103.57939			0.00	16,200,000,000	13,100,000,000.00
TN20	On 17/09/2020	Spot Bond	9.50000		107.46455		9.57000	107.14982			0.00	30,461,000,000	11,784,300,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.45168		100.00000	1.44816			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.78000		107.79235		9.85000	107.35854			0.00	24,540,000,000	11,935,000,000.00
TN25	On 19/08/2025	Spot Bond	9.91000		101.28843		9.98000	100.83000			0.00	27,400,000,000	13,200,000,000.00
TN27	On 14/11/2027	Spot Bond	9.95000		94.15888		10.02000	93.67009			0.00	14,400,000,000	9,795,500,000.00
TN30	On 09/10/2030	Spot Bond	10.38500		103.67757		10.46000	103.07966			0.00	4,000,000,000	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.69500		103.35014		10.77000	102.67079			0.00	0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.74070			100.72067			0.00	2,000,000,000	500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.01139			100.99102			0.00	20,000,000,000	10,000,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.30648			101.28592			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.33913			101.31804			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.34248			101.32134			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.50356			101.47982			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.83752			101.80839			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.34084			101.31972			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.93100		10.00000	110.90200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.22590			100.20530			0.00	2,000,000,000	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.23034			100.20934			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.13334			100.11374			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.82381			99.80314			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.62592		10.00000	99.59925			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
TR31	On 31/12/2099	Spot Bond		9.75000	99.63522		9.75000	99.60921			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.64497		100.00000	9.62010			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.57514			100.61548			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.60998			100.65276			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	8.28259		100.00000	8.26252			0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.82403		100.00000	8.80266			0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.62933			100.67344			0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	9.14890		100.00000	9.12673			0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.63319			100.67758			0	300,000,000.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	9.41962		100.00000	9.39680			0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.74116			100.79311			0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	12.72244		100.00000	12.69161			0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.97845			101.04707			0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	16.35013		100.00000	16.31052			0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.77312		100.00000	13.73976			0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	99.83543			99.87200			0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	99.57549			99.61240			0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	99.30889			99.34625			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	99.04436			99.08184			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	104.59384			104.67105			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	103.39536			103.47166			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	97.99071			98.02827			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	97.49930			97.53634			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP180	On 10/12/2015	Spot Bond		0.00000	97.18856			97.22629			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	96.48626			96.52305			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	96.25903			96.29553			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	95.92240			95.95964			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.60815			95.64585			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	95.24982			95.28828			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	94.98063			95.01910			0.00	0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	97.80418			97.84048			0.00	0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	94.22306			94.26119			0.00	0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	93.89826			93.93675			0.00	0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.55669			93.59563			0.00	0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP194	On 14/01/2016	Spot Bond		0.00000	96.68066			96.71674			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.87388		100.00000	14.83786			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	103.01808			103.05534			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.40076			100.43791			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	99.96254			100.00000			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	101.51556			101.55122			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	101.46409			101.49980			0.00	0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	101.18600			101.22376			0.00	0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	101.02678			101.06281			0.00	0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.89384			100.92959			0.00	0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.75750			100.79357			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
TWC102	On 24/08/2015	Spot Bond	0.00000		100.86466			100.90068			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.90261			100.94014			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.41951			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.07242			100.10862			0	0.00
TWC106	On 14/10/2015	Spot Bond	0.00000		100.01810			100.05431			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000		100.00000		100.00000	69.47231			18,000,000,000	9,000,000,000.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.83804			100.87795			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000		100.02002			100.06007			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.77130			100.80803			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000		100.01830			100.05489			0	0.00
UG21	On 02/03/2021	Spot Bond	9.17000		110.57175		9.24000	110.23012			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		6.69301		100.00000	6.67961			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		6.28353		100.00000	6.25661			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.53893		100.00000	6.52584			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		6.21262		100.00000	6.18600			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.30916			103.34832			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.26773			101.30734			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.15999			102.19962			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.37334			100.41324			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.47714			101.45556			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.47911			101.45752			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.37069			100.34990			0	0.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	100.38047			100.35914			0	0.00	
VKE06	On 08/05/2018	Spot Bond	0.00000	101.45430			101.43306			0	0.00	
VKE07	On 08/06/2020	Spot Bond	0.00000	100.75479			100.79741			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.28516	100.00000		6.27258			0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000	6.01983	100.00000		5.99404			0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.13109	100.00000		6.11881			0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000	5.94891	100.00000		5.92342			0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00034	100.00000		0.00034			0	0.00	
WS04	On 30/05/2016	Spot Bond	7.07500	106.10806		7.11000	106.05777			17,800,000,000	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.30000	246.22672		1.30000	246.14798			0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.57000	103.64971		7.63000	103.52442			4,600,000,000	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.96500	104.59077		8.03000	104.35157			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.24000	104.20077		8.31000	103.89708			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.47000	103.61478		8.54000	103.26867			5,400,000,000	2,700,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.81500	98.52453		5.84500	98.50150			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.35500	73.81264		7.42000	73.60381			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	79.34783		100.00000	79.17570			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	44.19386		100.00000	44.11001			0	0.00	
Total for j-Bonds :										0.00	'5,797,374,600	!61 310 041 700.00
Grand Total:										0.00	'5,797,441,805	!61 313 259 765.00