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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 13/05/2015	Any day expiry		11.94170	11.94170		12.03290	12.03290		13.65	0	6,230.00
\$ / R	On 15/05/2015	Any day expiry		11.94560	11.94560		12.03690	12.03690		14.99	0	0.00
\$ / R	On 18/05/2015	Any day expiry		11.95160	11.95160		12.04280	12.04280		14.60	0	0.00
\$ / R	On 18/05/2015	Any day expiry	12.06	75.98460	0.07598		131.15930	0.13116	75.985	15.47	0	10,000.00
\$ / R	On 18/05/2015	Any day expiry	12.11	62.36160	0.06236		111.56600	0.11157	62.362	15.87	0	4,000.00
\$ / R	On 20/05/2015	Any day expiry		11.95550	11.95550		12.04680	12.04680		14.98	0	1,462.00
\$ / R	On 26/05/2015	Any day expiry		11.96740	11.96740		12.05880	12.05880		14.93	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	162.56810	0.16257		231.39280	0.23139	162.568	14.99	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	51.44960	0.05145		82.54730	0.08255	51.450	17.19	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.96940	11.96940		12.06080	12.06080		15.03	0	4,610.00
\$ / R	On 27/05/2015	Any day expiry	10.80	1.37050	0.00137		1.55790	0.00156	1.371	18.85	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	2.28910	0.00229		2.63670	0.00264	2.289	17.92	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	5.04980	0.00505		5.70810	0.00571	5.050	16.52	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	200.45900	0.20046		273.58740	0.27359	200.459	15.04	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	85.20730	0.08521		127.94150	0.12794	85.207	16.41	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.73020	0.00073		0.56830	0.00057	0.730	39.27	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.98330	11.98330		12.07480	12.07480		15.30	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	93.31550	0.09332		132.21750	0.13222	93.315	16.69	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 04/06/2015	Any day expiry		11.98530	11.98530	12.07680	12.07680		15.34	0.00	0	0.00
\$ / R	11.60	Put	Any day expiry	56.89980	0.05690	49.31200	0.04931	56.900	14.91	0.00	0	5,500.00	
\$ / R	12.45	Call	Any day expiry	68.71260	0.06871	99.00240	0.09900	68.713	17.37	0.00	0	5,500.00	
\$ / R		On 09/06/2015	Any day expiry		11.99520	11.99520	12.08680	12.08680		15.29	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.00110	12.00110	12.09280	12.09280		15.44	0.00	65,978	980,652.00
\$ / R	10.73	Put	Foreign Exchange Future	2.15000	0.00215	2.57400	0.00257	2.150	15.85	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	2.29260	0.00229	2.72750	0.00273	2.293	15.75	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	2.69310	0.00269	3.15390	0.00315	2.693	15.50	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	6.16190	0.00616	6.02290	0.00602	6.162	15.21	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	6.72900	0.00673	6.56630	0.00657	6.729	15.18	0.00	0	55,000.00	
\$ / R	11.35	Put	Foreign Exchange Future	27.66430	0.02766	26.08640	0.02609	27.664	14.61	0.00	0	51,500.00	
\$ / R	11.48	Call	Foreign Exchange Future	567.29660	0.56730	653.71160	0.65371	567.297	14.65	0.00	0	1,600.00	
\$ / R	11.50	Call	Foreign Exchange Future	551.06990	0.55107	636.51950	0.63652	551.070	14.68	0.00	0	3,940.00	
\$ / R	11.50	Put	Foreign Exchange Future	49.96990	0.04997	43.71950	0.04372	49.970	14.68	0.00	0	1,750.00	
\$ / R	11.60	Call	Foreign Exchange Future	473.39260	0.47339	555.83460	0.55583	473.393	14.83	0.00	0	500.00	
\$ / R	11.65	Put	Foreign Exchange Future	85.76500	0.08576	74.71960	0.07472	85.765	14.91	0.00	0	110.00	
\$ / R	11.65	Call	Foreign Exchange Future	436.86500	0.43687	517.51960	0.51752	436.865	14.91	0.00	0	800.00	
\$ / R	11.78	Put	Foreign Exchange Future	128.62430	0.12862	112.06290	0.11206	128.624	15.11	0.00	0	15,000.00	
\$ / R	11.80	Put	Foreign Exchange Future	136.26140	0.13626	118.74690	0.11875	136.261	15.14	0.00	0	6,000.00	
\$ / R	12.00	Call	Foreign Exchange Future	229.43730	0.22944	292.86000	0.29286	229.437	15.44	0.00	0	11,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	228.33730	0.22834	200.06000	0.20006	228.337	15.44	0.00	0	34,600.00	
\$ / R	12.02	Put	Foreign Exchange Future	239.82530	0.23983	209.65380	0.20965	239.825	15.52	0.00	0	7,000.00	
\$ / R	12.04	Call	Foreign Exchange Future	212.68680	0.21269	272.31390	0.27231	212.687	15.60	0.00	0	10,000.00	
\$ / R	12.13	Call	Foreign Exchange Future	178.87970	0.17888	230.86600	0.23087	178.880	15.96	0.00	0	15,000.00	
\$ / R	12.15	Call	Foreign Exchange Future	172.05770	0.17206	222.78250	0.22278	172.058	16.03	0.00	0	2,000.00	
\$ / R	12.30	Call	Foreign Exchange Future	128.06300	0.12806	169.71610	0.16972	128.063	16.63	0.00	0	1,600.00	
\$ / R	12.40	Call	Foreign Exchange Future	104.91980	0.10492	141.03630	0.14104	104.920	17.02	0.00	0	125.00	
\$ / R	12.50	Call	Foreign Exchange Future	85.88450	0.08588	116.96440	0.11696	85.885	17.42	0.00	0	31,000.00	
\$ / R	12.50	Put	Foreign Exchange Future	584.78450	0.58478	524.16440	0.52416	584.784	17.42	0.00	0	300.00	
\$ / R	12.56	Call	Foreign Exchange Future	76.15790	0.07616	104.47170	0.10447	76.158	17.66	0.00	0	1,750.00	
\$ / R	12.60	Call	Foreign Exchange Future	70.29820	0.07030	96.87650	0.09688	70.298	17.82	0.00	0	125.00	
\$ / R	12.63	Call	Foreign Exchange Future	66.41290	0.06641	91.53910	0.09154	66.413	17.96	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	33.74540	0.03375	47.22230	0.04722	33.745	19.68	0.00	0	15,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	1,032.64540	1.03265	954.42230	0.95442	1,032.645	19.68	0.00	0	501.00	
\$ / R	13.22	Call	Foreign Exchange Future	23.11050	0.02311	32.55830	0.03256	23.111	20.69	0.00	0	22,850.00	
\$ / R	13.25	Call	Foreign Exchange Future	21.91920	0.02192	30.98840	0.03099	21.919	20.81	0.00	0	110.00	
\$ / R	13.25	Put	Foreign Exchange Future	1,270.81920	1.27082	1,188.18840	1.18819	1,270.819	20.81	0.00	0	201.00	
\$ / R	13.46	Call	Foreign Exchange Future	15.28010	0.01528	21.90630	0.02191	15.280	21.68	0.00	0	22,320.00	
\$ / R	13.50	Call	Foreign Exchange Future	14.29380	0.01429	20.52820	0.02053	14.294	21.85	0.00	0	51,500.00	
\$ / R		On 26/06/2015	Any day expiry		12.02930	12.02930	12.12120	12.12120		15.71	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	7.23740	0.00724	7.28580	0.00729	7.237	15.52	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	24.30480	0.02430	22.40270	0.02240	24.305	15.00	0.00	0	250.00	
\$ / R	12.46	Call	Any day expiry	138.97630	0.13898	175.25770	0.17526	138.976	17.19	0.00	0	250.00	
\$ / R	15.88	Call	Any day expiry	5.67230	0.00567	7.97320	0.00797	5.672	32.65	0.00	0	300.00	
\$ / R		On 30/06/2015	Any day expiry		12.03740	12.03740	12.12930	12.12930		15.67	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.04950	12.04950	12.14140	12.14140		15.68	0.00	0	400.00
\$ / R	12.38	Call	Any day expiry	189.99130	0.18999	231.34170	0.23134	189.991	16.81	0.00	0	5,500.00	
\$ / R		On 13/07/2015	Any day expiry		12.06360	12.06360	12.15560	12.15560		15.74	0.00	0	2,477.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry		12.09580	12.09580		12.18820	12.18820		16.04	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	21.56620	0.02157	20.17130	0.02017	21.566	15.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	52.04700	0.05205	45.71490	0.04571	52.047	15.03	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	183.83020	0.18383	214.16590	0.21417	183.830	17.99	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	20.79080	0.02079	24.61140	0.02461	20.791	31.46	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.15570	12.15570		12.24890	12.24890		16.19	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	35.67770	0.03568	33.02390	0.03302	35.678	15.34	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	73.14030	0.07314	64.60860	0.06461	73.140	14.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	207.82520	0.20783	234.60000	0.23460	207.825	18.68	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	31.63470	0.03163	39.01010	0.03901	31.635	30.35	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.16410	12.16410		12.25740	12.25740		16.13	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.18520	12.18520		12.27870	12.27870		16.26	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.19370	12.19370		12.28730	12.28730		16.23	0.00	10,152	176,300.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	29.02520	0.02903	26.92490	0.02692	29.025	15.80	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,624.80850	1.62481	1,716.13590	1.71614	1,624.809	15.71	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	59.01660	0.05902	54.33110	0.05433	59.017	14.87	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,254.69660	1.25470	1,343.42130	1.34342	1,254.697	14.83	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	60.99660	0.06100	56.12130	0.05612	60.997	14.83	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,110.27330	1.11027	1,195.04910	1.19505	1,110.273	14.83	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	91.83070	0.09183	82.49970	0.08250	91.831	14.83	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	109.06020	0.10906	98.09300	0.09809	109.060	14.83	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	158.49270	0.15849	143.02800	0.14303	158.493	14.84	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	169.48210	0.16948	153.05510	0.15306	169.482	14.84	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	780.68010	0.78068	856.33250	0.85633	780.680	14.84	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	186.98010	0.18698	169.03250	0.16903	186.980	14.84	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	194.18840	0.19419	174.61330	0.17461	194.188	14.89	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	266.42250	0.26642	236.83620	0.23684	266.423	15.30	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	555.56540	0.55557	613.18880	0.61319	555.565	15.77	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	361.86540	0.36187	325.88880	0.32589	361.865	15.77	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	518.02990	0.51803	573.12800	0.57313	518.030	15.95	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	495.76350	0.49576	549.30060	0.54930	495.763	16.07	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	454.41520	0.45442	504.34830	0.50435	454.415	16.32	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	362.38850	0.36239	403.12110	0.40312	362.388	17.11	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	231.80260	0.23180	259.14120	0.25914	231.803	18.78	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	230.05280	0.23005	257.20260	0.25720	230.053	18.81	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	224.90120	0.22490	251.49280	0.25149	224.901	18.90	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	180.60750	0.18061	202.25880	0.20226	180.608	19.82	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	120.72270	0.12072	135.38480	0.13538	120.723	21.61	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	100.77730	0.10078	112.90420	0.11290	100.777	22.50	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	86.21340	0.08621	96.45230	0.09645	86.213	23.34	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.22320	12.22320		12.31710	12.31710		16.19	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	49.82520	0.04983	46.35910	0.04636	49.825	15.22	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	91.14270	0.09114	82.41910	0.08242	91.143	14.78	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	142.41660	0.14242	129.11550	0.12912	142.417	14.79	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	227.10480	0.22710	252.47140	0.25247	227.105	19.30	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	142.41870	0.14242	158.74150	0.15874	142.419	21.41	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	45.39690	0.04540	54.85910	0.05486	45.397	29.47	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry		12.22750	12.22750		12.32140	12.32140		16.33	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 28/10/2015	Any day expiry			12.28660		12.28660		12.38110	12.38110		16.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	62.92280		0.06292	59.91330	0.05991		62.923	15.18	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	106.29510		0.10630	95.93890	0.09594		106.295	14.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	245.00800		0.24501	269.50870	0.26951		245.008	19.94	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	65.59900		0.06560	73.56940	0.07357		65.599	29.18	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.34600		12.34600	12.44130	12.44130			16.38	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	73.09300		0.07309	70.11880	0.07012		73.093	15.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	116.65040		0.11665	108.65760	0.10866		116.650	14.52	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	256.51060		0.25651	281.37160	0.28137		256.511	20.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	68.32310		0.06832	79.13370	0.07913		68.323	28.71	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.37370		12.37370	12.46940	12.46940			16.30	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.38010		12.38010	12.47580	12.47580			16.42	0.00	30	85,199.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,525.18960		1.52519	1,617.09510	1.61710		1,525.190	14.78	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	95.08960		0.09509	91.29510	0.09130		95.090	14.78	0.00	229	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,481.20650		1.48121	1,572.82880	1.57283		1,481.206	14.69	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,311.73070		1.31173	1,399.07080	1.39907		1,311.731	14.44	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,159.63110		1.15963	1,241.14780	1.24115		1,159.631	14.56	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	241.39200		0.24139	223.67690	0.22368		241.392	14.69	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	289.56190		0.28956	269.28610	0.26929		289.562	14.78	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	308.15000		0.30815	286.91630	0.28692		308.150	14.81	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	354.82670		0.35483	324.31750	0.32432		354.827	15.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	404.83790		0.40484	371.73540	0.37174		404.838	15.34	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	715.91750		0.71592	774.70080	0.77470		715.918	15.75	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	436.44450		0.43644	476.19900	0.47620		436.444	18.04	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	413.47030		0.41347	451.33830	0.45134		413.470	18.31	0.00	3,037	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	392.10260		0.39210	428.17270	0.42817		392.103	18.58	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	346.69580		0.34670	378.81260	0.37881		346.696	19.22	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	336.51590		0.33652	367.72060	0.36772		336.516	19.39	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	224.29850		0.22430	245.79410	0.24579		224.298	21.59	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	185.61580		0.18562	203.27890	0.20328		185.616	22.76	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	180.24490		0.18024	193.58700	0.19359		180.245	23.23	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	179.75020		0.17975	191.46090	0.19146		179.750	23.36	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	172.59930		0.17260	182.16210	0.18216		172.599	27.01	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.40140		12.40140	12.49750	12.49750			16.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	81.25750		0.08126	78.25610	0.07826		81.258	14.97	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	123.77250		0.12377	118.94600	0.11895		123.773	14.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	262.61270		0.26261	287.48110	0.28748		262.613	20.93	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	69.22690		0.06923	81.54420	0.08154		69.227	28.20	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.51430		12.51430	12.61220	12.61220			16.37	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	256.95080		0.25695	240.99480	0.24099		256.951	14.44	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	254.52890		0.25453	269.40350	0.26940		254.529	24.21	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.57750		12.57750	12.67560	12.67560			16.57	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.58430		12.58430	12.68240	12.68240			16.55	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	138.00170		0.13800	134.45730	0.13446		138.002	14.48	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	335.37550		0.33538	316.36560	0.31637		335.376	14.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	347.04280		0.34704	327.59080	0.32759		347.043	14.62	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	379.31460		0.37931	0.00000	0.00000		379.315	14.71	0.00	788	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	396.08480		0.39608	374.81920	0.37482		396.085	14.75	0.00	0	1,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	478.82740	0.47883	447.55190	0.44755	478.827	15.19	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	437.13610	0.43714	0.00000	0.00000	437.136	19.86	0.00	788	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	382.79790	0.38280	413.83670	0.41384	382.798	20.70	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	348.68390	0.34868	376.75370	0.37675	348.684	21.34	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	290.23340	0.29023	301.25740	0.30126	290.233	25.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	277.76740	0.27777	299.15830	0.29916	277.767	27.88	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	52.04110	0.05204	57.69630	0.05770	52.041	27.88	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.77610	12.77610	12.87440	12.87440		16.92	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.78450	12.78450	12.88280	12.88280		16.92	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.98130	12.98130	13.07890	13.07890		17.33	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.98960	12.98960	13.08730	13.08730		17.32	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.16970	13.16970	13.26680	13.26680		17.52	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.18020	13.18020	13.27720	13.27720		17.61	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.00110	12.00110	12.09280	12.09280		15.44	0.00	44	671.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.19370	12.19370	12.28730	12.28730		16.23	0.00	14	163.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.38010	12.38010	12.47580	12.47580		16.42	0.00	0	10.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.58430	12.58430	12.68240	12.68240		16.55	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.48790	18.48790	18.39190	18.39190		15.39	0.00	2,711	28,806.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	22.86720	0.02287	26.24480	0.02624	22.867	17.14	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	31.99960	0.03200	27.44530	0.02745	32.000	17.24	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.77190	18.77190	18.67580	18.67580		14.65	0.00	30	1,221.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	301.95230	0.30195	339.17540	0.33918	301.952	14.04	0.00	187	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	361.84230	0.36184	403.91050	0.40391	361.842	14.17	0.00	225	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	511.49650	0.51150	0.00000	0.00000	511.497	14.45	0.00	35,660	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	221.98660	0.22199	0.00000	0.00000	221.987	17.39	0.00	35,000	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.04980	19.04980	18.95380	18.95380		14.77	0.00	35	249.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	319.91950	0.31992	356.09030	0.35609	319.920	13.58	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	18.16	Put	417.22240	0.41722	0.00000	0.00000	417.222	13.69	0.00	161	0.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	500.17240	0.50017	490.28650	0.49029	500.172	16.77	0.00	225	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	421.88420	0.42188	0.00000	0.00000	421.884	17.48	0.00	22,716	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.35820	19.35820	19.26310	19.26310		14.92	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10025	0.10025	0.10128	0.10128		13.00	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10198	0.10198	0.10304	0.10304		14.61	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10372	0.10372	0.10480	0.10480		15.71	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.44250	13.44250	13.60590	13.60590		13.72	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	16.01540	0.01602	29.81840	0.02982	16.015	17.42	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.46960	13.46960	13.63340	13.63340		13.88	0.00	1,620	157,562.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	4.64590	0.00465	2.78480	0.00278	4.646	15.07	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	17.95180	0.01795	12.21840	0.01222	17.952	13.88	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	196.62900	0.19663	142.23540	0.14224	196.629	13.84	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	125.09380	0.12509	188.11930	0.18812	125.094	14.87	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	52.31900	0.05232	83.45220	0.08345	52.319	16.21	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	5.76620	0.00577	10.13360	0.01013	5.766	20.09	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.70470	13.70470	13.87220	13.87220		14.34	0.00	20	23,182.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	96.08050		0.09608		78.14990	0.07815	96.080	13.45	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	135.05050		0.13505		110.62970	0.11063	135.050	13.34	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	842.59150		0.84259		979.07920	0.97908	842.591	13.32	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	174.54090		0.17454		211.60590	0.21161	174.541	17.38	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.93640		13.93640		14.10810	14.10810		14.68	0.00	0	10,480.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	215.51480		0.21551		184.38410	0.18438	215.515	13.23	0.00	65	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	605.79690		0.60580		527.37950	0.52738	605.797	14.58	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	174.10950		0.17411		199.63740	0.19964	174.110	20.48	0.00	81	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.19740		14.19740		14.37510	14.37510		14.88	0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.73360		14.73360		14.91890	14.91890		15.91	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015	Index Future			461.99700		461.99700		459.77100	459.77100			0.00	2	124.00
AL37	On 05/11/2015	Index Future			469.70700		469.70700		467.35800	467.35800			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			546.92000		546.92000		543.01600	543.01600			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			556.04700		556.04700		551.97700	551.97700			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.55500		499.55500		495.93700	495.93700			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			507.89200		507.89200		504.12100	504.12100			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			516.55800		516.55800		512.85500	512.85500			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.47090		9.47090		9.55750	9.55750		12.10	0.00	1,920	13,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.54800		0.00055		0.36470	0.00036	0.548	14.75	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	2.42250		0.00242		1.64540	0.00165	2.423	13.86	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	15.88120		0.01588		10.96510	0.01097	15.881	12.54	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	356.92400		0.35692		432.27310	0.43227	356.924	12.40	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	129.71470		0.12971		176.33350	0.17633	129.715	12.27	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	77.92680		0.07793		108.77600	0.10878	77.927	12.77	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.57410		9.57410		9.66280	9.66280		13.43	0.00	0	1,365.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.67730		9.67730		9.76780	9.76780		14.16	0.00	0	40.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.79390		9.79390		9.88650	9.88650		13.91	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.88700		9.88700		9.94480	9.94480		13.06	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.03280		10.03280		10.09180	10.09180		13.08	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.95010		12.95010		13.16470	13.16470		14.18	0.00	200	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.20970		13.20970		13.42930	13.42930		15.10	0.00	0	1,563.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92850		1.92850		1.94220	1.94220		14.94	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94640		1.94640		1.95940	1.95940		15.27	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.80800		1.80800		1.82850	1.82850		14.27	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.84180		1.84180		1.86300	1.86300		13.48	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL28	On 07/05/2015	Bond Future	125.96281		125.96281		125.96281	125.96281			0	0.00
EL28	On 06/08/2015	Bond Future	127.92403		127.92403		127.66928	127.66928			0	0.00
EL28	On 05/11/2015	Bond Future	128.49850		128.49850		128.22556	128.22556			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 07/05/2015	Bond Future	9.73000		82.25612		9.73000	82.25612			0	0.00
ES33	On 06/08/2015	Bond Future	9.65167		84.80116		9.75323	84.06596			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.73098		82.41479		9.83796	81.65160			0	0.00
ES33	On 04/02/2016	Bond Future	9.81159		83.82211		9.91890	83.06765			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	495.76000		495.76000		492.30900	492.30900			0	459.00
GOVI	On 05/11/2015	GOVI	504.03300		504.03300		500.43300	500.43300			0	27.00
GOVI	On 04/02/2016	GOVI	512.63300		512.63300		509.10200	509.10200			0	0.00
I2025	On 07/05/2015	Bond Future	121.80550		121.80550		121.80550	121.80550			0	0.00
I2025	On 06/08/2015	Bond Future	123.29130		123.29130		122.55612	122.55612			0	16.00
I2025	On 05/11/2015	Bond Future	125.32856		125.32856		124.56757	124.56757			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 07/05/2015	Bond Future	131.23726		131.23726		131.23726	131.23726			0	0.00
I2038	On 06/08/2015	Bond Future	131.24029		131.24029		131.75003	131.75003			0	2,814.00
I2038	On 05/11/2015	Bond Future	133.40898		133.40898		133.91232	133.91232			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 07/05/2015	Bond Future	132.36964		132.36964		132.36964	132.36964			0	0.00
I2046	On 06/08/2015	Bond Future	133.52736		133.52736		134.46103	134.46103			0	6,022.00
I2046	On 05/11/2015	Bond Future	134.33563		134.33563		135.26956	135.26956			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 07/05/2015	Bond Future	143.94466		143.94466		143.94466	143.94466			0	0.00
I2050	On 06/08/2015	Bond Future	142.56167		142.56167		144.74962	144.74962			0	3,395.00
I2050	On 05/11/2015	Bond Future	144.91707		144.91707		147.12536	147.12536			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015		Index Future	234.43800	234.43800		234.96700	234.96700			0	1,080.00
IGOV	On 05/11/2015		Index Future	238.35000	238.35000		238.86300	238.86300			0	17.00
IGOV	On 04/02/2016		Index Future	242.41700	242.41700		243.02100	243.02100			0	0.00
ILBI	On 06/08/2015		Index Future	635.40400	635.40400		637.04700	637.04700			0	159.00
ILBI	On 05/11/2015		Index Future	645.95500	645.95500		647.60400	647.60400			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.15000	93.85000		6.15000	93.85000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.24000	93.76000		6.24000	93.76000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.27000	93.73000		6.27000	93.73000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.40000	93.60000		6.40000	93.60000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.43000	93.57000		6.43000	93.57000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.56000	93.44000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.97000	93.03000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.17000	92.83000		7.17000	92.83000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.36000	92.64000		7.36000	92.64000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.50000	92.50000		7.50000	92.50000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.62000	92.38000		7.62000	92.38000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12510	0.12510		0.12590	0.12590			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12470	0.12470		0.12500	0.12500			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12440	0.12440		0.12470	0.12470			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05960	0.05960		0.06020	0.06020			300	49,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05700	0.05700		0.05760	0.05760			0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05560	0.05560		0.05620	0.05620			300	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.93520	8.93520		8.96440	8.96440		10.91	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.00000	9.00000		9.02980	9.02980		11.80	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.06750	9.06750		9.09920	9.09920		12.82	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12240	1.12240		1.12740	1.12740			0	759.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12390	1.12390		1.12900	1.12900			0	24,550.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.12570	1.12570		1.13080	1.13080			0	0.00
R186	On 07/05/2015		Bond Future	8.19000	121.17580		8.19000	121.17580		9.28	0	0.00
R186	On 06/08/2015		Bond Future	8.07472	119.28358		8.18619	118.37226		9.43	256	39,932.00
R186	On 06/08/2015	7.75	Call	1,114.41000	1.11441		858.59000	0.85859	1,114.410	9.25	0	1,000.00
R186	On 06/08/2015	8.45	Put	1,026.39000	1.02639		1,323.32000	1.32332	1,026.390	9.52	0	4,229.00
R186	On 06/08/2015	8.50	Put	916.35000	0.91635		1,190.47000	1.19047	916.350	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	816.31000	0.81631		1,068.61000	1.06861	816.310	9.56	0	4,229.00
R186	On 06/08/2015	8.90	Put	338.36000	0.33836		467.95000	0.46795	338.360	9.73	0	5,350.00
R186	On 05/11/2015		Bond Future	8.12090	121.25531		8.23933	120.30627		9.31	0	500.00
R186	On 05/11/2015	8.22	Put	2,775.53000	2.77553		3,231.04000	3.23104	2,775.530	9.30	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,667.20000	2.66720		3,111.29000	3.11129	2,667.200	9.31	0	8,690.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	8.35	Put	2,333.45000		2.33345	2,740.04000	2.74004		2,333.450	9.36	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,032.89000		2.03289	2,403.14000	2.40314		2,032.890	9.41	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	880.91000		0.88091	1,081.81000	1.08181		880.910	9.65	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.16448	118.02680		8.28336	117.09290			9.41	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.19288	120.17822		8.32722	119.14335			9.41	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			293.39726	293.39726		293.39726	293.39726				0.00	0	0.00
R197	On 06/08/2015	Bond Future			291.48720	291.48720		291.97574	291.97574				0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			296.30332	296.30332		296.76739	296.76739				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			244.25200	244.25200		244.25200	244.25200				0.00	0	0.00
R202	On 06/08/2015	Bond Future			244.83591	244.83591		245.60468	245.60468				0.00	0	54,217.00
R202	On 05/11/2015	Bond Future			248.88078	248.88078		249.63528	249.63528				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.98000	100.20235		7.98000	100.20235			7.38	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.85803	102.86130		7.97997	102.18200			7.18	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	62.14000	0.06214		97.02000	0.09702		62.140	7.56	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.90824	100.63676		8.03928	99.92693			7.38	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.95798	102.35493		8.09021	101.65945			7.08	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.18000	103.55434		7.18000	103.55434			2.55	0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.05924	105.63111		7.21752	105.32408			2.37	0.00	0	15,754.00
R203	On 06/08/2015	Bond Future	7.84	Put	76.01000	0.07601		122.42000	0.12242		76.010	2.46	0.00	5,000	5,000.00
R203	On 05/11/2015	Bond Future			7.10075	103.21013		7.29348	102.87818			2.07	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.13665	104.97239		7.34368	104.66211			1.76	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.61000	97.17472		8.61000	97.17472				0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.49865	96.14837		8.61016	95.26224				0.00	0	8,573.00
R2030	On 05/11/2015	Bond Future			8.54756	97.73865		8.66491	96.81922				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2032	On 07/05/2015	Bond Future			8.71000	96.90176		8.71000	96.90176				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.59490	99.98033		8.70118	99.07538				0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.64553	97.47696		8.75724	96.53843				0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.69428	99.14157		8.80626	98.21279				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 07/05/2015	Bond Future			8.80500	99.41801		8.80500	99.41801				0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.69944	98.34760		8.80068	97.39288				0.00	0	33,808.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2037	On 05/11/2015	Bond Future			8.74639		99.97434		8.85249	98.98483			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.79276		97.42401		8.89905	96.44368			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 07/05/2015	Bond Future			7.43500		104.86877		7.43500	104.86877		3.61	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.31310		103.13494		7.46352	102.68962		3.60	0.00	0	11,920.00
R204	On 06/08/2015	Bond Future	8.41	Put	37.57000		0.03757		65.45000	0.06545	37.570	3.79	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.36113		104.83965		7.53227	104.36730		3.42	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.40362		102.59230		7.58087	102.13908		3.26	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 07/05/2015	Bond Future			8.86000		101.27930		8.86000	101.27930			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.75118		100.26734		8.85246	99.22047			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.79592		101.92593		8.90181	100.84233			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.84007		99.28365		8.94622	98.20812			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 07/05/2015	Bond Future			8.83500		100.80750		8.83500	100.80750			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.72587		104.17392		8.82705	103.09401			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.77143		101.46475		8.87717	100.34760			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.81677		103.19719		8.92285	102.08759			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 07/05/2015	Bond Future			7.65500		100.76030		7.65500	100.76030		4.76	0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.54663		99.44467		7.67478	98.97457		4.76	0.00	0	34,046.00
R207	On 06/08/2015	Bond Future	7.46	Call	776.43000		0.77643		588.38000	0.58838	776.430	4.70	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.59624		101.08888		7.73867	100.59188		4.56	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,009.61000		1.00961		812.27000	0.81227	1,009.610	4.50	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,121.17000		1.12117		908.93000	0.90893	1,121.170	4.51	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.64424		99.17270		7.78917	98.69363		4.44	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	950.31000		0.95031		784.08000	0.78408	950.310	4.34	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,275.24000		1.27524		1,071.10000	1.07110	1,275.240	4.39	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.66652		100.98036		7.85000	7.85000		4.44	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,609.14000		1.60914		0.00000	0.00000	1,609.140	4.40	0.00	43	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 07/05/2015	Bond Future			7.77500		95.99518		7.77500	95.99518		5.99	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.65386		98.38434		7.78139	97.82559		5.83	0.00	0	40,516.00
R208	On 06/08/2015	Bond Future	8.85	Put	48.62000		0.04862		77.72000	0.07772	48.620	6.15	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.70216		96.61007		7.84117	96.02367		5.82	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	489.59000		0.48959		626.79000	0.62679	489.590	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.74708		98.25960		7.88788	97.68870		5.51	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209	On 07/05/2015	Bond Future	8.75000		76.91092		8.75000	76.91092		14.67	0	0.00
R209	On 06/08/2015	Bond Future	8.63738		79.46326		8.73844	78.67402		14.41	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	126.36000		175.35000	0.17535	126.360	15.08	0	2,914.00
R209	On 05/11/2015	Bond Future	8.68212		77.62821		8.78779	76.81118		14.99	0	0.00
R209	On 04/02/2016	Bond Future	8.72500		78.95387		8.83082	78.14328		14.64	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R210	On 07/05/2015	Bond Future	179.89759		179.89759		179.89759	179.89759			0	0.00
R210	On 06/08/2015	Bond Future	182.69634		182.69634		182.33606	182.33606			0	1,184.00
R210	On 05/11/2015	Bond Future	183.59545		183.59545		183.20904	183.20904			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 07/05/2015	Bond Future	132.35743		132.35743		132.35743	132.35743			0	0.00
R211	On 06/08/2015	Bond Future	132.78422		132.78422		132.81913	132.81913			0	1,120.00
R211	On 05/11/2015	Bond Future	134.97856		134.97856		134.99906	134.99906			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 07/05/2015	Bond Future	139.57918		139.57918		139.57918	139.57918			0	0.00
R212	On 06/08/2015	Bond Future	139.96184		139.96184		139.99594	139.99594			0	1,113.00
R212	On 05/11/2015	Bond Future	142.27481		142.27481		142.29362	142.29362			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 07/05/2015	Bond Future	8.65000		87.29993		8.65000	87.29993		12.59	0	0.00
R213	On 06/08/2015	Bond Future	8.53708		90.03339		8.64327	89.21906		12.33	0	18,917.00
R213	On 05/11/2015	Bond Future	8.58720		87.97660		8.69878	87.13197		12.80	0	0.00
R213	On 04/02/2016	Bond Future	8.63719		89.47868		8.74908	88.64274		12.47	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 07/05/2015	Bond Future	8.78500		78.09221		8.78500	78.09221		15.45	0	0.00
R214	On 06/08/2015	Bond Future	8.67471		80.70137		8.77065	79.90662		15.17	0	20,867.00
R214	On 05/11/2015	Bond Future	8.71913		78.74360		8.81942	77.92062		15.76	0	0.00
R214	On 04/02/2016	Bond Future	8.76325		80.08803		8.86366	79.27166		15.41	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RAIN	On 12/06/2015	Foreign Exchange Future	21,321.32000		21,321.32000	21,499.19000	21,499.19000				0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.42600		4.42600	4.46030	4.46030			11.96	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.38570		4.38570	4.41580	4.41580			12.71	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61050		1.61050	1.61990	1.61990				0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.56680		1.56680	1.57590	1.57590				0	0.00

Total for Derivatives : 0.00 187,817 4067799.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.80665		100.78816				0	0.00
AA03	On 11/05/2015	Spot Bond	6.60000		99.96385	6.60000	99.98192				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.02114		101.00047				0	0.00
AA05	On 22/03/2019	Spot Bond	8.69500		103.14122	8.84000	102.64594				0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.58823		100.56635				0	0.00
AA07	On 15/04/2021	Spot Bond	9.05000		102.69627	9.17500	102.10248				0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.95400	10.00000	107.92600				0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		99.76646		99.74512				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		98.49365		98.47283				0	0.00
AB013	On 21/11/2018	Spot Bond	9.28000		96.91817	9.42500	96.47521				0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.27031	100.00000	9.24709				0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		99.79695	10.84000	99.76785				0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.69759	100.00000	10.67642				0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.65641		100.63200				0	0.00
AB09	On 03/05/2017	Spot Bond	8.56500		103.32723	8.71500	103.03135				0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.06400	10.00000	109.03500				0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.04000		280.03611	2.02000	280.35369				0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.52488		101.50588				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.41590			101.39522			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.23535			101.21384			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.26622			101.24416			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.74924			98.72985			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.26226			100.24194			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.17745			100.15745			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.78000		174.78075		1.76000	174.92715			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.85996		2.76000	164.81401			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.49422		2.17000	175.44812			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.07498		1.82000	185.02820			0	0.00
ABN33	On 29/01/2018	Spot Bond	7.96125		81.22231		8.11125	80.89942			0	0.00
ABN34	On 29/01/2018	Spot Bond	7.96125		81.22231		8.11125	80.89942			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.15000			99.13000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.11357			101.09178			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.31000			98.29000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.38000			97.35000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		96.88000			96.85000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.47000			95.44000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		95.78000			95.74000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.71188			100.69191			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.61236			100.59118			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.40000			94.36000			0	0.00
ABN51	On 09/09/2015	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	
ABN52	On 18/05/2016	Spot Bond	0.00000		93.69000			93.65000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.41000			93.37000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.15000			93.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.93122			100.91119			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.85000		104.30316	6.89000		104.26998			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.59205			100.56919			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.42000			91.38000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.22000			91.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.26000		112.79531	2.33000		112.07923			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.16000		165.87598	2.18000		165.47027			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.08000		224.40058	2.06000		224.97332			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		89.91000			89.87000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.40000		92.55881	9.52000		91.92295			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		101.95000			101.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		74.36000			74.34000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.97281			101.95300			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.49000			97.45000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.42000			106.42000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.10606	9.63000		110.07761			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.07000			101.03000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.41500	111.66743	9.52500	110.83627			0.00	0	0.00	
ABN80	On 31/03/2021	Spot Bond	8.75500	91.71289	8.88000	91.15968			0.00	0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000	101.36000		100.62000			0.00	0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000	112.94000		100.93000			0.00	0	0.00	
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ABN87	On 21/12/2026	Spot Bond	9.51000	110.97359	9.62000	110.14953			0.00	0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000	91.59000		91.55000			0.00	0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000	101.38109		101.35945			0.00	0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000	100.28410		100.26219			0.00	0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.11500	105.91451	8.26500	105.50715			0.00	1,400,000	1,411,400,000.00	
ABS11	On 09/04/2021	Spot Bond	8.76000	103.90003	8.88500	103.29953			0.00	0	500,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.85000	101.06101	8.97500	100.54574			0.00	500,000	3,730,500,000.00	
ABS7	On 11/09/2026	Spot Bond	9.61000	95.96502	9.72000	95.22311			0.00	0	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.43500	102.99019	7.51000	102.90831			0.00	0	0.00	
ABSI2	On 07/12/2023	Spot Bond	1.85000	283.76848	1.83000	284.09284			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.17000	131.19488	1.17000	131.16398			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	1.84000	135.41142	1.84000	135.37704			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00630	100.00000	0.00628			0.00	0	0.00	
ACL01U	On 30/06/2015	Spot Bond	100.00000	90.71974	100.00000	90.50061			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	11.01000	102.87119	11.05000	102.82762			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
ACL029	On 20/08/2015	Spot Bond		0.00000	99.81654			99.78982			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.79201		100.00000	9.76829			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	99.81186			99.78447			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	99.74564			99.70886			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	58.36492		100.00000	58.22353			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	99.82123			99.79517			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.80959		11.00000	69.78964			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	37.35355		100.00000	37.26306			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.29095			101.26703			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.41248			101.38628			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.23674			101.21383			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	101.27337			101.24978			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	101.28949			101.26559			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	102.42028			102.39614			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	102.42028			102.39614			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	102.43387			102.40959			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	102.43387			102.40959			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	102.40668			102.38267			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	95.87623			95.85757			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.06400		10.00000	109.03500			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.06124			101.03904			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL095		On 20/12/2018	Spot Bond	0.00000	101.25142			101.22825			0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.28781			101.26394			0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.30240			101.27825			0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.27312			101.24952			0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.20745			101.18509			0	0.00
ACL104		On 20/12/2019	Spot Bond	9.25000	104.24623		9.37500	103.74930			0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.34839			100.32374			0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.96360			100.93764			0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	90.05071			90.03065			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	182.11310			183.26830			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	182.14026			183.29508			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.23665			101.21375			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	102.17394			102.14904			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.60206			101.57991			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	102.17275			102.14788			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	102.39749			102.37360			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.79557			102.77230			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.06400		10.00000	109.03500			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.51067			101.48709			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.24282			102.22210			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.24107			101.21808			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.13975			102.11810			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL156		On 20/03/2017	Spot Bond	0.00000	101.21490			101.19241			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.16356			101.14203			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.47478		10.23000	101.44727			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.13704			101.11601			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.34204			117.19955			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.35500	105.34668		9.50000	104.83168			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.21043			101.18802			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.47409		1.75000	117.44458			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.12236			101.10160			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.18084			101.15867			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.21717			101.19433			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.14448			101.12301			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.26024			101.23984			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.97014			100.94633			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.60580			102.58459			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.13140			101.11017			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.09105			102.06952			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.20991			101.18719			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.18470			101.16277			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.24683			101.22373			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.26587			101.24241			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.30578			101.28667			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.51825			101.49895			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.27035			101.24681			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
ACL194	On 20/09/2022	Spot Bond	0.00000		101.27035			101.24681			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		101.33330			101.30825			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		101.18811			101.16580			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		101.34232			101.31744			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		102.94860			102.92591			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		101.33330			101.30825			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		98.00997			97.99058			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		101.29527			101.27126			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		101.27526			101.25131			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		133.00007			133.86941			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		134.89708			135.77873			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		101.11540			101.09447			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		101.10521			101.08448			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		99.87290			99.85420			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		101.13285			101.11160			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.21391			100.19272			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.18084			101.15867			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.11685			101.09589			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.11540			101.09447			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.22349			101.20083			0	0.00
ACL218	On 11/05/2020	Spot Bond	100.00000		1.55276	100.00000		1.54791			15,000,000,000	7,500,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.51321			101.48988			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.30147			100.27649			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.29301			100.26870			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.79668			101.77285			0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	103.35510			103.33501			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.88782	100.00000	25.82300				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.66527	100.00000	14.62973				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.60947			101.58871			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.77123						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.87905						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.48534			100.46309			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.53191			100.50763			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.59391			100.56692			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.46139			100.44114			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.90000	99.26882	8.05000	99.11641				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.59024			100.56434			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.68426			100.65421			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	34.54532	100.00000	34.31859				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	9.08620	100.00000	9.02656				0	0.00
AIR01	On 15/03/2019	Spot Bond	8.87500	100.41290	9.02000	99.92941				0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.51000	112.33686	9.62000	111.65886				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.30500	104.68761	7.38000	104.60659				0	0.00
AIR04	On 29/05/2024	Spot Bond	9.14000	104.87499	9.26000	104.12126				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.03560	100.00000	12.00895				0	0.00
AIR05	On 29/05/2030	Spot Bond	9.87500	105.51717	9.98000	104.67407				0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.41000	169.68796	2.43000	169.28661				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000		101.45332			101.43172			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		101.31217			101.29327			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.03529			101.01363			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.11335			101.09005			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.07383			101.05468			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		102.04208			102.01309			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.04293			101.02338			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		101.16356			101.14203			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.31215			101.28399			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.72301			101.70604			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.82000			93.79000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.46707			101.45015			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		111.74801			111.48966			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.33000		243.83382	2.31000	244.41977				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		111.42577			111.11687			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		111.40119			112.23997			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		99.80784			99.78662			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.43780			107.06938			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		110.54395			110.33654			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.04360			100.02180			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.34500		216.23855		2.32500	216.78388			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		101.24619			101.22645			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		101.02369			101.00319			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.61639			100.59507			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.57863			100.55627			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.48475			100.46049			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.34451			100.32000			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		111.36993			110.86314			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.29344			100.26920			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.23836		100.00000	36.15772			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.06773		100.00000	18.02396			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.17194		100.00000	18.12791			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.70302		100.00000	17.66014			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.26109		100.00000	31.16016			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		43.05875		100.00000	42.95443			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.78723		100.00000	17.74414			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN55U	On 29/12/2016	Spot Bond	100.00000		29.62902		100.00000	29.54650			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		41.42496		100.00000	41.30958			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.23796			101.21829			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.02803			101.00876			60,000,000,000	60,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.92242			100.90103			0	0.00
BAW11	On 01/10/2018	Spot Bond	8.92500		103.61462	9.07000		103.16816			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.16613			101.14446			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.42995			100.40834			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.53530			101.51455			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.70294			101.68120			0	147,300,000.00
BAW19	On 05/12/2020	Spot Bond	9.33000		105.14468	9.45500		104.58341			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.84000		103.09169	6.88000		103.05714			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		54.83886	100.00000		54.70455			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.58000		99.83156	9.70500		99.19535			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.35389			103.33053			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.71500		103.68567	8.86500		103.33908			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.86199		102.30122	10.88844		102.25794			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88596		101.47317	10.89106		101.44221			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91044		101.47399	10.91528		101.44285			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.28302			101.25287			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93787		101.46468	10.94504		101.43240			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.75957		101.42119	11.84048		101.20731			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.31210			101.28126			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.31210			101.28126			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.31217			101.28133			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.11199		101.23415		11.13844	101.19065			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04081		101.55617		11.06001	101.51704			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88596		101.47317		10.89106	101.44221			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97668		101.68659		11.01450	101.63312			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.17736		101.36252		10.22328	101.30088			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.24821			101.21888			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.22573			101.19683			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.22573			101.19683			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.35696	103.56992			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.49000		100.55338		11.64000	100.24328			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.16326			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.41500		98.74747		11.56500	98.41260			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.13791			101.11118			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.08963		9.28000	101.06416			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.20854			101.18005			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.22500		101.19892		11.37000	100.85079			0.00	0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.17412			101.14646			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.20281			101.17446			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.20281			101.17446			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			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
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.16036			101.13302			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.22467			101.19588			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.22467			101.19588			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.16265			101.13525			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.18437			101.15654			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.22477			101.19598			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.96344			100.94081			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.00168			100.97812			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.86199		102.64100		13.88844	102.58955			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.15167		102.08693		15.20345	101.97083			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.10183	101.74286			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		101.57389			101.53668			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		101.57389			101.53668			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		101.57389			101.53668			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		101.63071			101.59213			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		101.37446			101.34202			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		32.18329		100.00000	32.12223			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		20.76835		100.00000	20.71748			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		18.90153		100.00000	18.85524			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.66762		100.00000	11.63904			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.68255		100.00000	11.65425			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.10670		100.00000	14.07215			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.22321		100.00000	12.19327			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.43665			100.41570			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.67088			100.65177			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.70987			100.68967			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.49531			100.47609			200,000,000	100,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.80460		100.00000	8.78328			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.80460		100.00000	8.78328			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.75000		182.83865		1.73000	182.91759			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03000		161.84963		8.14000	159.61283			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03000		162.18563		8.14000	159.96597			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.41500		98.24655		8.52500	97.38576			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	7.82500		99.10637		7.97000	98.72309			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.14031			101.11963			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.46340			100.44122			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.03768			101.01623			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.50196			100.47803			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.53159			100.50630			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.61412			100.58505			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.58428		100.00000	34.49958			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.27594			100.25305			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.28117			100.25788			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.28291			100.25949			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.30383			100.27878			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.33166			100.30446			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		33.82939	100.00000		33.74654			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		33.82939	100.00000		33.74654			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.24909			101.22778			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.27276			101.25103			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21500		102.37194		8.36500	102.09629			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.34373			101.32077			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.46972			101.44455			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.19796	100.00000		24.13934			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.19796	100.00000		24.13934			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.93338			100.90720			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.00000		99.25110		11.12500	98.78881			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.20622			100.18039			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.89000		99.62994		11.01500	99.15757			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.03301			102.01205			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		70.89311	100.00000		70.75861			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		99.65685			101.47732			50,000,000	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.54908			100.52885			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	8.53500	104.33664		8.68000	103.81417			0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.90132			98.88388			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.51127			100.49285			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000	99.91269	100.00000		80.75221			0	94,900,000,000 60,400,000,000.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.44709			101.42925			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.67373			101.65299			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.44116			101.42261			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.51238			101.49290			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.64182			101.62066			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	102.18083			102.15258			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	103.05433			103.01570			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	101.13193			101.11396			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	92.45690	100.00000		92.22749			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.36569			100.33991			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.37588			100.34942			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.94170			96.92259			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	96.31828			96.29940			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	98.38275	100.00000		98.11828			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.81433			98.79581			0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.91273			99.89527			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.86044			99.84300			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	99.49345			99.47598			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.79099			99.77357			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC032	On 28/05/2015	Spot Bond		0.00000	99.73833			99.72089			0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	99.47575			99.45827			0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	99.03635			99.01883			0	0.00
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	99.05442			99.03691			0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	98.89680			98.87929			0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	98.79140			98.77389			0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	98.68852			98.67104			0	0.00
BTC041	On 28/07/2015	Spot Bond		0.00000	98.67988			98.66251			0	0.00
BTC042	On 04/06/2015	Spot Bond		0.00000	99.87788			99.89533			0	0.00
BTC043	On 04/08/2015	Spot Bond		0.00000	99.87699			99.89457			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	39.96048		100.00000	39.86262			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	101.03278			101.01059			160,000,000	80,000,000.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	101.07092			101.04791			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.18644			101.16535			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	99.87821			99.85745			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	15.58957		100.00000	15.52867			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.41500	106.70738		9.56500	106.47020			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	104.77730			104.74957			0	1,000,000,000.00
CBL11	On 06/05/2016	Spot Bond		8.46500	102.09240		8.61500	101.92870			81,200,000	3,733,500,000.00
CBL12	On 06/09/2018	Spot Bond		12.42500	99.12237		12.57000	98.71290			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	97.31683			97.28772			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.72500	99.77947		12.87000	99.33552			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		99.89996			101.81565			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.86500		100.91207		9.01500	105.32817			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.98997			98.96451			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.72500		97.00256		12.87000	96.51876			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.51714			100.49498			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.21406			95.19340			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.96064			99.93678			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.38000		92.98690		10.50500	92.50731			0	0.00
CCT01	On 23/06/2023	Spot Bond	9.93500		119.28692		10.04500	118.59701			0	1,600,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.93500		114.73121		10.04500	114.01209			0	3,240,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.86000		109.83050		9.97000	109.08445			0	291,800,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		102.03428			102.00316			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.61500		101.82681		11.76500	101.67312			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		101.36982			101.34037			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		101.76927			101.74132			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06360		10.00000	109.03510			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.00186			100.97301			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.33478			101.30859			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.51531			100.48687			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		8.89210		100.00000	8.86403			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.92350			100.87824			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.75477			101.73047			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.05070			101.02602			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.09110			101.06546			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		101.13773			101.11099			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		99.75233			99.71650			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		99.75494			99.71947			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		99.74119			99.70377			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.23676			101.21386			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.69386			101.67408			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.66182	10.11000	103.63358				0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.76872			100.74693			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.59785	2.76000	121.56392				0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		121.51943	3.14000	121.48433				0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.63895	8.25000	101.61662				0	0.00
CLN198	On 13/09/2021	Spot Bond	2.54000		125.02670	2.54000	124.99271				0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.96280	2.40000	120.93035				0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.72538			101.69329			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		100.78618	8.45000	100.66419				0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.49261			100.47101			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.50690			100.48370			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.42500	100.82555		8.50000	100.70287			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500	100.82555		8.50000	100.70287			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500	103.98100		8.55000	103.84848			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.26607			101.24262			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.39203			101.36621			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.06400		10.00000	109.03500			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.06400		10.00000	109.03500			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	99.98050			99.96104			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	101.72925			101.70729			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.98848		9.35000	101.96274			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.98848		9.35000	101.96274			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	101.82535			101.80417			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.49642			101.47491			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.91213			101.89102			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.91213			101.89102			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.91213			101.89102			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.41639			101.39466			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.15500	102.82089		9.30000	102.32838			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.00170			100.98109			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.43457			101.40795			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.47473			101.45326			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.46761			101.44628			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN274		On 20/06/2017	Spot Bond	0.00000	101.53034			101.50865			0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	99.82268			99.80236			0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.92396			101.89914			0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.68124			101.65970			0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.90773			101.88646			0	3,200,000,000.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.27583			102.25490			0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.10174			101.08213			0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.00087			100.98099			0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.12994			101.10874			0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.36488			100.34505			0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	102.00269			101.98096			0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.38836			101.36340			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.19796			101.17287			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.20796			103.18454			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.06400		10.00000	109.03500			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.92855			100.90350			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.18496			101.16015			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.98752			100.96235			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.34957			101.32455			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.95286			100.92781			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.08665			101.06169			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	101.07205			101.04738			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	140.22886			141.88676			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN302	On 20/12/2017	Spot Bond	0.00000		102.48212			102.45768			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		140.62445			142.03440			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		139.62314			141.31589			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		140.25174			141.70176			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		136.48528			138.55906			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		136.63640			138.98551			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		99.97580			99.95160			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.68000		94.19017		10.80000	93.57969			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.20000		95.62094		11.32000	95.00253			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.02493			101.00134			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		101.35070			101.32531			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		99.97634			99.95270			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.41585			100.39388			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.31157			100.28753			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		100.30485		8.80500	100.28137			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		101.18811			101.16580			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		102.35658			102.33396			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		132.60386			135.12023			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		101.26365			101.23991			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		101.34780			101.32247			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		101.29544			101.27144			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.79271			101.75935			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		83.33466			83.27923			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		101.41261			101.38641			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
CLN335	On 30/06/2017	Spot Bond		0.00000	101.02493			101.00134			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	120.98093			122.70491			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	121.01384			122.78588			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.33557			100.31312			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.56062			101.53123			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.03081			101.00710			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.78176			101.74861			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.47090			101.44359			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.13413			101.11315			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.30718			101.28263			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.33239			100.31016			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.03984			100.01997			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.00135			100.97831			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.32231			100.29929			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.54680			101.52548			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.28760			100.26542			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.41333			100.39149			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.08337			101.06306			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.86000	105.53506		9.98000	104.79374			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.20078			101.17855			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.18223			100.15616			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.00000	107.12181		12.12000	106.42332			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN366	On 06/08/2023	Spot Bond	0.00000		100.18955			100.16243			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.03000		106.87086		12.15000	106.20719			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.64415		10.02000	108.61481			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.18955			100.16243			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.34596			100.32282			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		103.76610			103.73851			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.18244			101.16055			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.20735			101.18500			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.20750			101.18514			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.06851			101.04392			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.38000		103.63981		9.50500	103.05437			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.26751			101.23835			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.31154			101.28690			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.40684		10.57000	101.37846			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.58372		11.00000	101.55416			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.45158			100.42995			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		101.35365			101.32854			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.44511			100.42274			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.79000		103.09671		11.91000	102.39173			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.46081			101.43333			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.20724			101.18488			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.37941			100.35269			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.28804			101.26417			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000		100.88971			100.86827			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.11213			101.09156			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.12994			101.10874			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.23214			90.81514			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		101.19538			101.17293			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.42233			101.40113			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		101.32107			101.29670			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		101.31499			101.28397			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		99.97722			99.95445			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		99.97735			99.95472			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.48787			100.46559			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.32498			100.29991			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.30180			100.27959			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.63884		7.01000	41.63111			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.59267			169.46654			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	8.41500		147.57376		8.52500	146.83006			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.03000		161.84963		8.14000	159.61283			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.03000		162.18563		8.14000	159.96597			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.93670			96.91755			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.91051			96.89120			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.76697			100.74308			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.76697			100.74308			0	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		101.28069			101.25696			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.19865			101.17646			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.21483			101.19234			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.75327			100.73021			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.20991			101.18719			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.41585			100.39388			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.10229			101.08162			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.17817			101.15637			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.17084			101.14917			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.17811			101.15631			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.44890			100.42636			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.85142			101.82720			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.67367			100.64871			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500		104.48760	8.63000	104.40250				169,619,700	56,539,900.00
COJ04	On 05/06/2018	Spot Bond	8.61500		104.93832	8.76500	104.51553				0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000		117.20801	10.14500	116.44574				0	0.00
COJ06	On 09/12/2015	Spot Bond	7.30000		106.53501	7.34000	106.49135				0	0.00
COJ07	On 23/03/2021	Spot Bond	9.59000		106.71149	9.71500	106.11682				0	0.00
COJG01	On 09/06/2024	Spot Bond	9.64000		107.53742	9.76000	106.78237				0	0.00
COT01	On 03/04/2023	Spot Bond	10.01000		96.14563	10.13000	95.49853				0	0.00
COT02	On 03/04/2028	Spot Bond	10.76000		97.23542	10.87000	96.47510				0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.76000		95.10955	10.87000	94.37388				0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.62274			101.60124			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.29948			100.27790			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.59063		100.00000	10.56498			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.59160			101.57116			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.07868			101.05753			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.58710			101.56555			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.46216			101.44455			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.61452			101.59507			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.39288			100.37323			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.64791		100.00000	10.62212			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.87317		100.00000	12.84199			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.35500		102.11512		11.48000	101.44939			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.16772		100.00000	15.13098			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.42075		100.00000	6.40519			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.94915		100.00000	15.91052			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.32457			100.30384			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.99000		98.42278		8.14000	98.08771			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		99.86561			99.84645			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.48640			101.46736			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.37161			101.35246			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		82.74415		100.00000	82.56189			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.36249			101.34186			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.76901			100.74580			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.93772			101.91794			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.18878			100.16588			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
DOL003	On 20/09/2018	Spot Bond	0.00000		101.55773			101.52840			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.65321			100.61862			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.35506			101.32958			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.49656			54.44946			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.10118			101.07028			0.00	12,000,000,000	6,000,000,000.00
DV2021	On 18/06/2021	Spot Bond	8.58000		105.70958		8.70500	105.09513			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500		114.13632		7.30000	114.03179			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.44000		106.33353		8.56500	105.81869			0.00	200,000,000	1,551,100,000.00
DV23	On 27/02/2023	Spot Bond	9.21000		106.36981		9.33000	105.67034			0.00	674,746,200	3,124,927,800.00
DV24	On 18/02/2024	Spot Bond	9.27000		104.70498		9.39000	103.96040			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.42500		107.46122		9.53000	106.60811			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.92938			100.91095			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.81861			100.79985			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.08235			101.06345			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		99.86619			99.84710			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		101.14119			101.12254			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		101.15800			101.13908			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		99.99491			99.97697			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.64038			100.62104			0.00	0	1,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.49399			100.47383			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.98500		126.90910		8.11000	126.28267			0.00	0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.06928			95.01829			0.00	54,000,000,000	18,000,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.08000		103.65738		2.06000	103.98540			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.04587		1.20000	135.01399			0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.86000		125.99477		1.88000	125.68351			0	30,000,000.00
EL29	On 19/11/2029	Spot Bond	1.84000		114.24419		1.86000	113.92655			0	0.00
EL30	On 29/07/2030	Spot Bond	1.82000		115.55388		1.84000	115.22897			0	0.00
EL31	On 02/06/2031	Spot Bond	1.93000		106.85441		1.91000	107.11578			0	0.00
EL36	On 31/01/2036	Spot Bond	2.06000		103.88999		2.04000	104.20600			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.43000		107.60195		9.55500	107.05576			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.33000		107.95016		9.45500	107.35110			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81000		101.65103		9.92000	100.97450			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.06000		95.90620		10.16500	95.42826			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20000		102.89507		10.30500	102.37630			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		99.90460			99.88510			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.78789			97.76768			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		101.26660			101.24646			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.15075			100.12696			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.14508			100.12209			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.13775			100.11584			0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		103.41370			103.39419			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		101.41767			101.39973			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.54688			101.52730			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		99.77397			101.56752			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000		94.73943		100.00000	94.49958			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.87000		104.92882		10.91000	104.89236			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.13726			102.11100			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.34829			99.32152			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.60737			99.58301			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.80500		97.93940		9.95000	97.56131			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.67041			97.64898			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.88847			98.86051			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		99.89796			99.87714			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		99.89117			99.86901			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		99.89987			99.87987			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		99.89577			99.87495			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		99.90069			99.88086			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		99.89728			99.87676			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		99.90758			99.88865			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		99.90893			99.89027			0	0.00
ES15	On 30/08/2015	Spot Bond	6.70000		101.83741		6.70000	101.81909			0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84000		104.20774		7.98500	103.80385			252,572,900	6,271,670,400.00
ES23	On 25/01/2023	Spot Bond	8.51500		111.22263		8.63500	110.49647			86,228,000	51,208,169,900.00
ES26	On 02/04/2026	Spot Bond	8.84500		93.99933		8.95500	93.25667			407,242,300	16,540,153,600.00
ES33	On 15/09/2033	Spot Bond	9.56000		83.52228		9.66000	82.76526			2,209,003,300	37,638,006,400.00

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	Spot Bond		9.63500	89.56193		9.73000	88.72151			2,020,255,900	43,389,206,800.00
EXX01	On 19/05/2017	Spot Bond		0.00000	99.87996			99.85947			0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	98.05449			98.03504			0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.66554			101.64441			0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.54839			100.52631			0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	101.02225			101.00087			0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	99.83931			99.81866			0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	99.85508			99.83638			0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	101.40675			101.38736			0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	101.15147			101.13348			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.64508			100.62553			0	0.00
FIFC18	On 12/08/2015	Spot Bond		100.00000	80.04386	100.00000	100.00000	100.00000			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.55992	100.00000	10.53434				0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.27766	100.00000	10.25276				0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	101.21743			101.19667			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.13672			100.11322			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.35932			101.33608			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.45385			101.42896			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.32500	100.84407		9.47000	100.39051			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	101.20237			101.18394			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	101.20230			101.18386			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.33929			100.31526			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.62351			103.59949			80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRB12	On 02/06/2024	Spot Bond	0.00000		101.65598			101.63307			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.68345			101.66016			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.08000		104.08235		10.20500	103.50071			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.79309			101.76695			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.17500		110.08651		10.32000	109.61368			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.97970			100.95481			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.84000		135.41142		1.84000	135.37704			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.88000		283.17518		1.86000	283.49847			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	1.97500		115.63785		2.04500	114.90249			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.14000		166.23917		2.16000	165.83253			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	1.97000		227.89889		1.95000	228.48343			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.12000		104.20901		7.16000	104.17514			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.65100		65.82392		7.65300	65.80351			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41800		41.78428		9.41800	41.77272			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.43699		9.66000	40.42554			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.99847			101.96971			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.42725			101.40077			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.23682			101.21391			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.35697			101.33181			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.33330			101.30825			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000		101.27091			101.24704			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		101.44269			101.41555			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		101.31154			101.28690			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		101.39419			101.36798			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		101.71654			101.68417			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000		101.66605			101.63465			0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221		23.74446		100.09221	23.68689			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	101.19102			101.16866			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.63106			110.55893			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.58799			101.55849			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.62923			102.61954			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.32757			101.30296			0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.34225			101.31737			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.22651			101.20379			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.24622			101.22282			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.62996			101.59925			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.22443			101.20145			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.70671		13.22500	62.68455			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.15467			101.13301			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.15612			101.13443			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.70529			101.67358			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.20845			101.18577			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.20500	103.91720		3.27500	103.26125			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.26074			101.23707			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.26074			101.23707			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.81398			101.79051			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.02493			101.00134			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.22698			99.20374			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.18811			101.16580			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.16049			101.13870			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond		0.00000	100.18039			100.15458			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.35795			101.33242			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.04213			100.02106			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.17855			100.15301			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.37014			100.34538			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.55773			101.52840			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.23460			101.21142			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.57930			101.54996			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.14739			101.12587			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.24622			101.22282			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.24622			101.22282			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.16235			101.14255			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.86324			100.84189			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.90995			100.88746			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.94155			100.92149			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.06400		10.00000	109.03500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.70637			100.68566			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.31589			101.29116			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.68894			100.66810			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.92343			100.90332			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.66704			100.64620			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.66882			100.64793			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.58345			100.56002			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC201	On 17/04/2016	Spot Bond	0.00000		100.53085			100.50945			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.58345			100.56002			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.52874			100.50742			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.16097			100.13570			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.16478		8.75000	100.14123			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.22299			101.20002			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.77400		100.00000	10.74790			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.87686		100.00000	9.85293			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		96.06417			96.04420			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.53872		100.00000	11.51076			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		99.04304			99.01935			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.07595		100.00000	21.02434			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.13395			100.02647			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.19686		100.00000	10.17215			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.32128		100.00000	20.27205			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.13391			100.02643			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.29493		100.00000	20.24576			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.13358			100.02615			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.12702			100.02061			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.20247			100.17788			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.19030			100.16706			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.65000		128.90772		2.65000	128.87216			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.03748			100.01879			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.03695			100.01853			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
FRC224	On 10/11/2016	Spot Bond		0.00000	100.03695			100.01853			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.82615			101.80435			0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	101.04434			101.02547			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	101.29112			101.27128			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	101.17164			101.15161			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	101.13438			101.10832			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.87406			100.84953			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.73152			100.71043			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.33193			101.30723			0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.32464			101.30009			0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.48966			101.46667			0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.34666			100.32201			0	0.00
FRC66	On 31/01/2022	Spot Bond		3.18000	124.84550		3.18000	124.80924			0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.34807			101.32307			0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.36124			101.33600			0	0.00
FRC69	On 31/01/2022	Spot Bond		3.23000	124.46988		3.23000	124.43357			0	0.00
FRC71	On 31/01/2022	Spot Bond		3.21000	124.61998		3.21000	124.58368			0	0.00
FRC72	On 31/01/2017	Spot Bond		2.49000	128.34035		2.49000	128.30548			0	0.00
FRC74	On 20/09/2016	Spot Bond		2.56000	137.26970		2.56000	137.23223			0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.38774			100.36035			0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.17812			101.15632			0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.33932			101.31449			0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.55589			101.52699			0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.50032			101.47246			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.27961			101.25558			0	0.00	
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.27816			101.25416			0	0.00	
FRD003	On 14/03/2016	Spot Bond		0.00000	101.12287			101.10376			0	0.00	
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.68033	100.00000	100.00000	11.65204			0	0.00	
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.11523	100.00000	100.00000	39.02048			0	0.00	
FRD04U	On 04/07/2015	Spot Bond		100.00000	89.52129	100.00000	100.00000	89.30712			0	0.00	
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.05601	100.00000	100.00000	22.00258			0	0.00	
FRD11U	On 08/11/2016	Spot Bond		100.00000	32.13921	100.00000	100.00000	32.03887			0.00	10,000,000,000	10,000,000,000.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	9.79201	100.00000	100.00000	9.76829			0	0.00	
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.52270	100.00000	100.00000	11.49449			0	0.00	
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.19314			101.17283			0	0.00	
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.43051			101.40996			0	0.00	
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.59098			102.57060			0	0.00	
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.13082			100.11077			0	1,500,000,000.00	
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.80794			98.79258			0	0.00	
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.00783			98.94592			0	0.00	
FRJ25	On 09/03/2025	Spot Bond		0.00000	101.92637			101.90241			0	0.00	
FRS100	On 15/01/2024	Spot Bond		1.83800	111.62974	1.77800	1.77800	113.54147			0	0.00	
FRS101	On 31/01/2038	Spot Bond		2.18000	116.89886	2.16000	2.16000	117.28139			0	0.00	
FRS102	On 21/01/2017	Spot Bond		0.00000	100.44717			100.42572			0	0.00	
FRS103	On 23/01/2024	Spot Bond		10.38000	100.56465	10.38000	10.38000	100.53634			0	0.00	
FRS104	On 23/01/2024	Spot Bond		10.38000	100.56465	10.38000	10.38000	100.53634			0	0.00	
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000			108.68000			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS107	On 30/01/2016	Spot Bond	0.00000		102.61096			102.58496			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.32000		114.05368		2.30000	114.42451			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.28000		218.20644		2.26000	218.75837			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.29000		114.65632		2.27000	115.02963			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.31000		217.29547		2.29000	217.84434			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.36520			100.33903			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.06000		114.78176		2.13000	114.05220			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.38000		112.85977		2.36000	113.22570			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.86052			100.84240			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		51.59200			53.09600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.13011			100.10929			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.48500		110.80630		2.46500	111.16382			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.43000		213.69787		2.41000	214.23469			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.48000		212.22047		2.46000	212.75237			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	1.99000		101.10542		2.06000	100.46252			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.51000		211.34007		2.49000	211.86902			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.76000		105.63772		2.74000	105.97414			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.77000		155.22522		2.79000	154.84639			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.21000		97.79526		3.19000	98.09990			0.00	0	0.00
FRS129	On 31/03/2028	Spot Bond	2.76000		155.39335		2.78000	155.01409			0.00	0	0.00
FRS130	On 11/08/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0.00	0	0.00
FRS131	On 31/03/2028	Spot Bond	2.60000		157.64750		2.60000	157.60102			0.00	0	0.00
FRS132	On 07/12/2033	Spot Bond	3.45000		184.31567		3.45000	182.10300			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
FRS36	On 07/12/2023	Spot Bond	2.00000		280.81693		1.98000	281.13592			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.89000		282.97775		1.87000	283.30068			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.61000		269.18965		2.59000	269.48767			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.31000		131.59323		2.31000	131.55814			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.32696			100.30374			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.84000		131.27099		1.84000	131.23766			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.52134			100.49751			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.78779			100.76540			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.19754			100.17349			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.16000		114.85714		2.14000	115.29568			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.81251		104.97509	24.74973			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.89768		101.07593	28.82700			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.35643		100.44759	21.30449			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		27.24658		100.76967	27.18012			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	1.80000		124.73435		1.78000	125.22290			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	1.92000		116.19562		1.99000	115.45646			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.82147			98.82037			0	0.00
FRS87	On 31/01/2025	Spot Bond	1.95000		115.89102		2.02000	115.15393			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.79682			101.77296			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.09000		353.57380		2.07000	353.97395			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.02175			100.07762			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		101.63299			101.61138			0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRX16	On 15/09/2016	Spot Bond	7.51500		101.87390		7.59000	101.75889			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.03500		102.31871		8.18500	101.98059			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.26500		106.51423		8.41000	106.10828			0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.88000		100.38910		9.00500	99.90888			0	1,165,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.15000		99.31545		9.27500	98.77557			0	20,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.79000		90.58682		9.91000	89.96737			0	0.00
FRX24	On 10/12/2024	Spot Bond	9.85000		110.02997		9.96000	109.30674			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.18000		96.54638		10.29000	95.81504			0	510,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.51000		97.08656		10.62000	96.28293			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.63500		93.50417		10.74000	92.73893			0	10,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.07000		81.15187		10.16500	80.39670			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.05345			101.03398			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.06813			101.04839			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.10478			101.08435			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.16345			101.14192			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.20743			101.18508			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.39786			101.37193			0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		101.53021			101.51208			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.59739			101.57842			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.46082			101.44174			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.65792			101.63821			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.72518			101.70463			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.78122			101.75997			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		102.02774			102.00343			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		62.88656	100.00000		62.72909			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.55061	100.00000		10.52419			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.77010	100.00000		1.76567			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.29697	100.00000		0.29623			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.79201	100.00000		9.76829			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.64283	100.00000		1.63885			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.27562	100.00000		0.27495			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000		0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.72728			100.70522			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.21500		101.27770	9.36500		100.99422			0	90,000,000.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.51907			100.49897			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.53679			100.51600			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.54387			100.52282			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GH31B	On 25/02/2042	Spot Bond		0.00000	100.58994			100.56708			0	0.00
GH31C	On 25/02/2042	Spot Bond		0.00000	100.64660			100.62154			0	0.00
GH31D	On 25/02/2042	Spot Bond		0.00000	100.68200			100.65556			0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			1,000,000,000	1,000,000,000.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.40471		100.00000	10.37950			0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.05528		100.00000	18.01154			0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	12.81343		100.00000	12.78239			0	0.00
GRB04U	On 15/05/2020	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.29823			100.27829			0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.30979			100.28907			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.32411			100.30244			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.34398			100.32098			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	100.47964			100.46194			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.58682			100.56499			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.97991			101.96046			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.32108			101.30041			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	99.83487			99.81370			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.04419			101.02329			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.89352			100.87470			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.46149			101.43964			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.25164			100.22431			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.92229	100.00000	100.00000	10.89495			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.55632			100.53568			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.27968			101.25891			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.19014			100.16711			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.19230			100.16902			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.88603			100.86831			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.10647			100.08873			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000	100.00000	100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000	0.00000	100.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.49464			100.47198			0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.30824	92.37672	7.38188	92.24122				0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.51637			100.49276			0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.30871	104.41639	8.38217	104.41639				0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000	0.00000	100.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.54429			100.51947			0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.75910	104.41639	8.83248	104.41639				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.57839			100.55207			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.57083			100.54789			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.68125			100.65602			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.05881			100.03776			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.09500		103.56491		9.24500	103.29740			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		99.83870			99.81518			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		99.84916			99.82711			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.23000		109.06748		8.35500	108.50216			41,100,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.75000		285.75696		1.73000	286.08495			43,000,000	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.75000		292.65375		1.73000	293.02961			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53000		100.13270		9.63000	99.25516			12,400,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57000		99.74110		9.67000	98.85396			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		36.45845		100.00000	36.37013			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		87.75599		100.00000	87.54804			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		40.14203		100.00000	40.04371			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		25.75833		100.00000	25.69383			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
I2025	On 31/01/2025	Spot Bond	1.31000		122.58808		1.38000	121.80550			25,732,603,700	83,721,365,600.00
I2038	On 31/01/2038	Spot Bond	1.56000		130.56171		1.54000	131.00086			28,012,065,400	89,573,020,800.00
I2046	On 31/03/2046	Spot Bond	1.62000		131.51380		1.59000	132.36964			9,011,029,300	96,201,513,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2050	On 31/12/2050	Spot Bond	1.65000	141.85843	1.59000	143.94466			0.00	3,588,883,900	42,787,262,360.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	101.09395		101.07495			0.00	180,000,000	140,000,000.00	
IBL21	On 15/03/2016	Spot Bond	7.97500	102.72776	8.05000	102.64524			0.00	0	0.00	
IBL22	On 15/03/2018	Spot Bond	7.96500	106.63770	8.11500	106.22882			0.00	0	0.00	
IBL28	On 18/08/2016	Spot Bond	7.79500	102.46245	7.87000	102.35124			0.00	0	0.00	
IBL33	On 03/11/2016	Spot Bond	0.00000	100.18876		100.16587			0.00	0	0.00	
IBL34	On 31/01/2017	Spot Bond	1.33000	130.84447	1.33000	130.81308			0.00	0	0.00	
IBL36	On 31/01/2022	Spot Bond	1.91000	134.83482	1.91000	134.80034			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	101.46929		101.44865			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.08500	102.68756	8.23500	102.28199			0.00	0	0.00	
IBL40	On 15/06/2015	Spot Bond	0.00000	101.21517		101.19659			0.00	180,000,000	90,000,000.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	101.98410		101.96390			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	100.03323		100.01510			0.00	0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.06400	10.00000	109.03500			0.00	0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.65500	101.13560	8.80000	100.67698			0.00	0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.11000	95.39128	9.23500	94.92152			0.00	1,100,000	2,341,100,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	101.12162		101.10224			0.00	0	0.00	
IBL49	On 02/04/2018	Spot Bond	8.75500	97.25244	8.90500	96.86279			0.00	0	0.00	
IBL50	On 02/08/2020	Spot Bond	9.16000	102.24385	9.28500	101.71050			0.00	0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	100.16924		100.14760			0.00	0	10,000,000,000.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	99.28394		99.26225			0.00	0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.73500	101.47218	7.81000	101.36532			0.00	0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.43500	101.36494	8.58000	100.94305			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
IBL56	On 31/01/2019	Spot Bond		0.00000	100.28924			100.26520			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	99.99986			99.98214			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.73500	103.33947		7.88500	103.07372			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.39500	104.72413		8.54000	104.23371			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.49000	106.86303		9.61000	106.11419			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.85841			100.83824			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.37482			100.35381			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.17910			100.15743			0	1,000,000,000.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.28592			100.26391			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.29152			100.26911			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	101.27513			101.25486			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.64000	128.98582		2.64000	128.95025			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00901		100.00000	0.00899				0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.47947			100.45882			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.42821			100.40666			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.73000	98.80810		8.85500	98.25944			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.58016			101.56014			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.63336			101.61264			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.76000	103.19430		9.87000	102.50318			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.40124		5.00000	101.38741			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.32437		5.00000	100.31083			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.64782		4.00000	100.63700			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.28174		4.00000	100.27089			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		43.62492	100.00000	43.51808				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		43.45309	100.00000	43.34667		0.00		0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		43.45309	100.00000	43.34667		0.00		0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.18064	9.20000	104.15504		0.00		0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		99.88948		99.86693		0.00		0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.43585	100.00000	8.41542		0.00		0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.89529		99.86553		0.00		0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.65150	100.00000	16.60980		0.00		0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		89.52129	100.00000	89.30712		0.00		0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.02746	100.00000	13.99310		0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		19.69081	100.00000	19.64310		0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.48947	100.00000	1.48662		0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.25700	100.00000	9.23433		0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.50683	100.00000	10.48053		0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.18547	100.00000	10.16052		0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.86083	100.00000	29.78771		0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842		0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		79.86871	100.00000	79.69432		0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		78.83369	100.00000	78.66379		0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		88.81020	100.00000	88.18914		0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		88.85386	100.00000	88.23250		0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828		0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834		0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		81.62274	100.00000	81.38478		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
INA520	On 12/05/2015	Spot Bond	6.30000		99.98274		6.30000	99.91377			0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.68538		6.40000	99.66796			0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.54618		6.40000	99.52881			0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.44203		6.40000	99.42470			0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.81196		6.55000	98.79444			0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.68946		6.55000	98.67198			0	0.00
INA531	On 28/07/2015	Spot Bond	6.55000		98.56726		6.55000	98.54983			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.10884			101.08279			0	0.00
ING115	On 31/03/2016	Spot Bond	10.86199		102.00767		10.88844	101.96451			0	0.00
ING116	On 31/03/2016	Spot Bond	10.86199		101.35747		10.88844	101.31459			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.22396			101.19997			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.20084			101.17732			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.70153		6.50000	100.68393			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.29703			101.27267			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36118			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.17646			101.15591			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.57399			100.55469			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.17694			101.15355			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		103.27861			103.25728			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.73904			99.72169			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.50729			100.48901			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.80542			97.78714			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.66418			97.64579			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING301	On 12/10/2015	Spot Bond	100.00000		70.59961	100.00000	70.46332		0.00		0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.02571		99.99911		0.00		0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037		0.00		0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400	10.00000	109.03500		0.00		0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.63669		100.61469		0.00		0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.64480		100.62253		0.00		0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48500		101.25581	8.56000	101.10196		0.00		0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.87270		100.85167		0.00		0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.89324		100.87172		0.00		0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.90696		100.88512		0.00		0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.57906		100.55749		0.00		0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.60791		100.58532		0.00		0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.59049		100.56852		0.00		0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.49771		100.47993		0.00		0	0.00
IPL10	On 20/05/2021	Spot Bond	9.48000		99.32723	9.60500	98.74194		0.00		0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.30928		101.28906		0.00		0	0.00
IPL6	On 28/09/2017	Spot Bond	8.65500		103.57245	8.80500	103.22791		0.00		0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.75902		100.73751		0.00		0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.71774		100.69535		0.00		0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.12403		99.10533		0.00		0	151,200,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.24516		101.22076		0.00		0	0.00
IV014	On 22/06/2015	Spot Bond	8.19000		104.33605	8.23000	104.30821		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	
IV015	On 20/09/2022	Spot Bond	0.00000		102.67641			102.65289			0.00	10,460,000,000	5,230,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.65847			101.63440			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.19000		127.20115		3.19000	127.16418			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.32000		150.29666		3.34000	150.04184			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.97420			100.95012			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.71393			100.68935			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.56525			100.53944			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.46899			101.44554			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.10907			101.08524			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.31000		108.86819		3.38000	108.49986			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.31000		108.86819		3.38000	108.49986			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		101.56959			101.54493			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		99.97656			99.95321			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.19500		109.33943		10.34000	108.92685			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		102.26518			102.23594			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.42000		144.73441		3.44000	144.38206			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		82.39278		100.00000	82.20721			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		79.86871		100.00000	79.69432			0.00	0	0.00
IVA520	On 14/05/2015	Spot Bond	6.30000		99.86211		6.30000	99.86211			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.61573		6.40000	99.61573			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.49408		6.40000	99.49408			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		99.37273		6.40000	99.37273			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.25167		6.40000	99.25167			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
IVA528	On 09/07/2015	Spot Bond	6.55000		98.74192		6.55000	98.74192			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000		98.61960		6.55000	98.61960			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.55000		98.49757		6.55000	98.49757			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.55000		98.53241		6.55000	98.51499			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.49540			100.47471			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.51098			100.48993			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.72492			100.70437			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		99.87389			99.85533			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		99.81168			101.73895			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.49939			101.47869			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.63678			100.61478			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.64084			100.61871			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.64895			100.62655			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.61243			100.59125			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.49153			100.46901			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.29913			100.27618			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.16998			101.14883			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		99.96231			99.94328			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.45718			101.43824			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.44265			101.42390			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.78525			100.76318			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IVC029	On 24/04/2017	Spot Bond	0.00000		100.39276			100.37080			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.08777			101.06813			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.93762			100.91608			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.96146			100.93938			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.96146			100.93937			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.99500		103.98776		9.14000	103.46453			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		15.14039		100.00000	15.10651			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.50830		100.00000	10.48256			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.51340			100.49268			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.15000		103.72074		9.27500	103.11175			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.30461			100.28125			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		99.98122			99.96231			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.13859			101.11921			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.03685			104.01753			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.37731			100.35617			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.39750			101.37550			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.99000		100.52504		7.03000	100.48847			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.15729			100.13255			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		99.83499			99.81381			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.55536			101.53359			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.20107			100.17677			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.03718			100.01865			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.04059			100.02017			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.44908			101.42883			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
IVC055	On 26/03/2020	Spot Bond	0.00000		101.07437			101.05189			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.28969			100.26741			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.33616			100.30848			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.28763			100.26385			0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.42513			100.40227			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		62.72909		100.00000	62.57201			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.96358			100.94015			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		101.32123			101.29976			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		101.36934			101.34708			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		101.51082			101.48827			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		82.35294		100.00000	82.16704			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.69542			101.67137			0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.23490			100.20689			0	0.00
KW01	On 31/10/2027	Spot Bond	8.41000		139.31538		8.52000	138.22725			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.01310			100.99274			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.12966			101.10908			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.50607			101.48643			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		101.07939			101.05906			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.65576			100.63133			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.11000		102.65246		10.23500	102.18393			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.03729		9.71000	102.01057			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.27814			100.25496			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.68500		99.82721		8.83500	99.50641			0	3,260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
LGL03	On 03/04/2018	Spot Bond		8.81500	97.87911		8.96500	97.48776			0	700,000,000.00	
LGL04	On 14/08/2020	Spot Bond		9.78000	99.71893		9.90500	99.19713			0	580,000,000.00	
LGL05	On 12/12/2021	Spot Bond		0.00000	101.46880			101.44536			0	0.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	101.85962			101.82918			0	0.00	
LHL02	On 13/12/2015	Spot Bond		8.01000	105.93229		8.05000	105.88651			0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond		0.00000	102.02497			101.99177			0	0.00	
LOM01	On 25/11/2019	Spot Bond		0.00000	102.29559			102.26584			0	0.00	
LRFA1	On 17/11/2025	Spot Bond		0.00000	99.86047			99.84003			0	0.00	
LRFB1	On 17/11/2025	Spot Bond		0.00000	99.84171			99.81914			0	0.00	
LRFC1	On 17/11/2025	Spot Bond		0.00000	99.83024			99.80604			0	0.00	
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.98078			0	0.00	
MAQ065	On 14/12/2015	Spot Bond		0.00000	101.10588			101.08657			0	0.00	
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
MAQ068	On 09/06/2015	Spot Bond		0.00000	99.52994			99.51253			0	0.00	
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.00747			98.99006			0	0.00	
MAQ070	On 30/07/2015	Spot Bond		0.00000	98.65522			98.63798			0	0.00	
MAQ071	On 11/08/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	35,500,000,000	21,500,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.27126			101.24766			0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.28073			101.25701			0	0.00	
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.14328			101.11630			0	0.00	
MBF029	On 01/10/2015	Spot Bond		0.00000	100.94317			100.92362			0	0.00	
MBF030	On 01/10/2017	Spot Bond		0.00000	101.62538			101.60481			0.00	50,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.93164			100.91204			0	0.00	
MBF035	On 10/12/2016	Spot Bond		0.00000	101.42111			101.40232			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000		100.02789			100.01046			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.59909			100.57858			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.13190			100.11083			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.11691			100.01207			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.11952			100.01428			3,000,000,000	1,500,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000		101.24126			101.22190			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.57199			100.55275			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.62046			100.59901			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		58.08248	100.00000	57.94178				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.23861	100.00000	21.18659				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.57015	100.00000	20.51978				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.65179	100.00000	20.60120				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		19.85563	100.00000	19.80754				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		25.95281	100.00000	25.88782				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.28586			100.26385			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.65500		101.89702	8.80000	101.39662				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.67500		101.42035	8.82000	100.92191				0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.94075			102.92178			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.72980			100.70927			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.71396			102.69221			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.83384			102.81111			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.90000		101.77373	8.05000	101.55596				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.64500		105.41673	8.79000	104.94143				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.40500	106.45602		9.53000	105.81196			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.06077			101.04116			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.09746			101.07716			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.46000	104.28914		9.58500	103.81432			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.16000	101.75491		7.20000	101.72172			0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	101.60255			101.58131			0	0.00
MIL02	On 31/05/2017	Spot Bond	8.82500	103.87605		8.97500	103.57584			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.19042			101.16971			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.28000	105.01574		9.40500	104.42486			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	101.66612			101.64307			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.49320		100.00000	24.43387			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	101.56518			101.54627			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.52500	103.74119		8.67500	103.44084			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.11000	103.45075		7.15000	103.42390			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.51500	106.47180		8.66500	106.14978			0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.57918		100.89771	6.56257			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.66494		100.61875	6.64816			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	95.77384			95.76534			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	99.97958			99.95905			0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	99.97767			99.95527			0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.15003		100.00000	1.14715			0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.15003		100.00000	1.14715			0	0.00
NAM01	On 19/11/2022	Spot Bond		8.85500	96.65010		8.97500	95.99421			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.50000	101.38012		7.57500	101.27495			0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.98000	103.82540		9.10500	103.26608			0	784,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.73000	104.31021		8.85500	103.71389			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.19000	104.65447		9.31000	103.90051			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.52009			102.50115			0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.09000	104.45186		9.21500	103.84777			0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.54056			101.52183			0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.33000	99.51214		9.45500	98.88342			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.64191			102.62225			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.01000	98.82063		10.12000	98.13761			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.46238			100.44193			0	0.00
NBK17A	On 22/04/2026	Spot Bond		10.19000	98.99697		10.30000	98.26549			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.52708			101.50850			0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.90998			100.89066			0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.69791			100.67828			0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.98495			100.96462			0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.03895			100.01948			0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.01833			99.99980			0	0.00

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NBK23B	On 12/02/2020	Spot Bond	0.00000		100.01884			99.99977			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.04123			100.02061			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.02010			99.99954			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.47680			100.45281			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.99000		102.81380		7.03000	102.78072			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.78172			101.76262			1,500,000,000	500,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.67500		111.60151		8.82000	111.03259			500,000	3,560,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.58500		38.60306		10.69500	38.23104			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.52546			100.50144			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58500		102.73339		7.66000	102.65015			0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.03727			101.01695			0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		101.57797			101.55617			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		96.28574			96.26726			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.49907			101.47839			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.32522			100.30213			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.30474			100.28138			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.73898			92.71987			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.76801			100.74924			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		99.95918			99.93858			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		101.14511			101.12393			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		101.08644			101.06635			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		101.39479			101.37257			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		101.05046			101.03105			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN79	On 20/03/2016	Spot Bond	0.00000		101.03240			101.01304			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		101.03167			101.01234			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.26343			100.24138			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		101.18811			101.16580			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.75500		106.82314		9.86500	106.13295			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		101.18084			101.15867			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.79000		105.73896		9.90000	105.03129			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		101.18811			101.16580			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		101.06881			101.04878			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		101.06917			101.04912			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		101.19973			101.17721			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		101.21427			101.19147			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.49059			101.46923			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.72585			100.70392			0	0.00
NED11	On 17/09/2015	Spot Bond	7.10000		102.73209		7.14000	102.69855			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.36980			100.34375			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.45285			100.42989			0	0.00
NED15	On 08/04/2024	Spot Bond	9.85500		104.69123		10.00000	103.80063			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		102.30393			102.27820			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.65882			100.63575			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.64380			100.61973			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.65846			100.63976			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.17316		9.44500	116.14355			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		102.00265			101.97766			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
NILB10	On 08/12/2016	Spot Bond	1.90000		170.73569		1.88000	170.74387			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.17000		144.03812		2.24000	143.12322			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.74311		3.45000	183.68612			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.56000		109.64856		2.63000	108.94418			0	0.00
NILB14	On 31/03/2028	Spot Bond	2.91000		142.68228		2.93000	142.32472			0	0.00
NILB15	On 31/03/2028	Spot Bond	2.82000		154.25078		2.84000	153.87243			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.51000		106.26267		8.63500	105.71177			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.14000		107.51385		9.26500	106.97315			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.59893			101.57908			0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.53199			101.51379			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.51255			101.49380			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.56659			101.54715			800,000,000	400,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.53419			101.51517			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.34000		109.00396		9.46500	108.31302			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.56664			101.54720			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.59899			101.57914			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.57739			101.55781			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.54000		107.55434		9.66500	107.01739			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.64226			101.62185			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.62059			101.60046			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.63139			101.61112			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		102.03070			102.00528			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.89906			101.87534			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.66379			101.64310			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.44500		116.97117	8.59000	116.47753				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.18000		116.75327	9.30500	115.99297				0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.79500		177.78222	1.77500	177.97586				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.01000		121.92617	10.12000	120.99608				0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.58478			102.56477			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.45163			100.43095			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		101.11250			101.09123			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.35417			101.33391			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.57146			101.55068			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.81729			101.79315			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		102.17895			102.14798			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.15085	100.00000	19.10289				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		85.91670	100.00000	85.71736				0	0.00
OML01	On 27/10/2015	Spot Bond	7.00000		101.21824	7.04000	101.18139				0	1,797,750,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.67806			101.65539			0	0.00
OML03	On 27/11/2024	Spot Bond	9.66000		102.80145	9.78500	102.32900				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.27458			101.25151			0	0.00
OML05	On 19/03/2025	Spot Bond	9.81000		101.24490	9.93500	100.74656				0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.37000		101.27421	10.49000	100.67071				0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.01000		101.28091	11.12000	100.60395				0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		33.81767		100.00000	33.73575			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.04000			99.02000			0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.98221			99.96424			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.42521			101.40541			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.36716			101.34738			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.17029			100.15135			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.01567			100.99545			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.04495			101.02360			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.45911			100.43597			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.38000		105.80103		9.50500	105.19483			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.30066			100.27919			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.30872			100.28671			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.31234			100.29009			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.32040			100.29761			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.35500			100.32988			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.36303			100.33738			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.29653			100.27195			0	0.00
R010P	On 21/12/2025	Spot Bond	7.83000		44.27749		7.94000	43.77388			0	0.00
R158	On 15/09/2015	Spot Bond	6.01000		104.59716		6.05000	104.56615			58,746,666,700	05,313,666,700.00
R158P	On 15/09/2015	Spot Bond	6.37500		97.86343		6.45000	97.82192			0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		111.01876		6.55000	110.89848			81,395,578,500	01,068,986,300.00
R159P	On 15/09/2016	Spot Bond	6.30500		92.02017		6.38000	91.91491			0	0.00
R186	On 21/12/2026	Spot Bond	8.01000		122.70076		8.12000	121.75545			40,176,445,600	33,964,689,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.75000	41.37215	7.86000	40.85821	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.67000	38.71717	7.78000	38.19564	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.39000	293.05590	1.37000	293.39726	0.00	10,174,830,900	31,299,914,400.00			
R202	On 07/12/2033	Spot Bond	1.48000	244.31156	1.46000	244.95177	0.00	28,457,062,600	19,391,789,400.00			
R2023	On 28/02/2023	Spot Bond	7.79000	101.31010	7.91000	100.60098	0.00	08,846,048,800	65,378,046,500.00			
R203	On 15/09/2017	Spot Bond	6.96500	104.03811	7.11500	103.69446	0.00	31,639,013,400	80,328,311,400.00			
R2030	On 31/01/2030	Spot Bond	8.43000	98.64599	8.54000	97.73446	0.00	94,042,509,800	36,287,680,400.00			
R2032	On 31/03/2032	Spot Bond	8.53000	98.47254	8.63500	97.54248	0.00	79,672,796,000	19,966,348,200.00			
R2037	On 31/01/2037	Spot Bond	8.63500	101.05880	8.73500	100.07884	0.00	47,604,149,100	05,175,535,500.00			
R204	On 21/12/2018	Spot Bond	7.22500	105.55373	7.37000	105.07384	0.00	55,784,599,700	15,684,079,400.00			
R2044	On 31/01/2044	Spot Bond	8.69000	103.07301	8.79000	102.00147	0.00	71,717,786,800	72,766,208,800.00			
R2048	On 28/02/2048	Spot Bond	8.67000	102.60291	8.77000	101.49890	0.00	34,737,002,500	84,485,034,900.00			
R207	On 15/01/2020	Spot Bond	7.46000	101.53213	7.58500	101.02919	0.00	97,122,614,000	58,584,192,900.00			
R208	On 31/03/2021	Spot Bond	7.58000	96.90061	7.70500	96.31199	0.00	69,665,003,600	78,681,886,700.00			
R209	On 31/03/2036	Spot Bond	8.58000	78.26490	8.68000	77.45677	0.00	44,673,143,000	39,705,211,400.00			
R210	On 31/03/2028	Spot Bond	1.42000	179.94112	1.44000	179.49996	0.00	4,036,425,400	40,651,935,900.00			
R211	On 31/01/2017	Spot Bond	0.63000	132.38665	0.63000	132.35743	0.00	5,923,431,500	35,353,768,300.00			
R212	On 31/01/2022	Spot Bond	1.34000	139.61270	1.34000	139.57918	0.00	8,886,378,300	56,973,069,900.00			
R213	On 28/02/2031	Spot Bond	8.47500	88.67562	8.58000	87.83860	0.00	85,239,459,200	51,530,000,000.00			
R214	On 28/02/2041	Spot Bond	8.62000	79.48436	8.71500	78.67025	0.00	30,113,175,500	89,077,095,800.00			
R228C	On 15/09/2015	Spot Bond	6.37500	97.86343	6.45000	97.82192	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.29500	94.92883	6.37000	94.85474	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.30500	92.02017	6.38000	91.91491	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
R327C	On 21/06/2015	Spot Bond	6.44500	99.31607	6.52000	99.29055	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.31500	96.29554	6.39000	96.23642	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.29500	93.36811	6.37000	93.27692	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.35500	90.43446	6.43000	90.31318	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.94000	86.60993	7.09000	86.32933	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	6.99000	83.59998	7.14000	83.26874	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.23000	80.19723	7.37500	79.83351	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.21000	77.45316	7.35500	77.04798	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.19000	74.81743	7.33500	74.37399	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.18000	72.25320	7.32500	71.77473	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.42000	68.92924	7.54500	68.49244	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.40000	66.53536	7.52500	66.07390	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.50000	63.78473	7.62500	63.30425	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.47000	61.59683	7.59500	61.09601	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.44000	59.50121	7.56500	58.98186	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.41000	57.49352	7.53500	56.95734	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.37000	55.61314	7.49500	55.06127	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.33000	53.81504	7.45500	53.24886	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	7.95000	49.16450	8.06000	48.68264	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	7.91000	47.46003	8.02000	46.96998	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	7.87000	45.83231	7.98000	45.33504	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	7.83000	44.27749	7.94000	43.77388	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	7.79000	42.79192	7.90000	42.28277	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.75000	41.37215	7.86000	40.85821	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
R351C	On 21/06/2027	Spot Bond	7.71000	40.01492		7.82000	39.49688			0	0.00
R352C	On 21/12/2027	Spot Bond	7.67000	38.71717		7.78000	38.19564			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.36227			102.33758			800,000,000	400,000,000.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.92115			101.90175			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.94623			102.91851			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.82302			101.79795			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.53320			101.50951			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	27.43408		100.00000	27.36761			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.06189		100.00000	14.02746			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	32.45215		100.00000	32.37352			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	82.56189		100.00000	82.38044			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.04607		100.00000	31.96844			0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	18.36626		100.00000	18.32078			0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.85875		100.00000	20.80496			0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.78557		100.00000	8.76095			0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.85963		100.00000	15.81874			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.84919		100.00000	12.81606			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.17261		100.00000	9.14895			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	101.33824			101.31730			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.29938			101.27957			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	101.59198			101.57092			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	101.67387			101.65171			0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	103.24480			103.22560			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond		0.00000	101.48643			101.46739			0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	101.34510			101.32740			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.97603			100.95651			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.97857			100.95877			0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	18.50174		100.00000	18.45692			0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	12.97897		100.00000	12.94753			0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	10.75323		100.00000	10.72719			0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	9.93642		100.00000	9.91235			0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.82286			101.80379			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.75034			100.73082			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.17342			100.14956			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.42501			101.40449			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.60163			100.57953			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.49952			101.47887			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.40672			101.38543			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.77861			100.75943			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.48830			100.46591			0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.14994			87.09865			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.72889			82.68731			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.46340			90.40106			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.51635			89.45117			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.43309			101.40227			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.46153			83.44688			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		96.28112			96.22734			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.28026		12.35000	105.24541			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.64623		100.00000	13.61317			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.70111			101.67752			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.59137		100.00000	6.57523			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		35.79216		100.00000	35.70451			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.84012		100.00000	52.71211			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.26844		100.00000	13.21998			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.88392		100.00000	32.80158			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		99.76971			99.72351			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.61953			77.64264			0	0.00
RW21	On 21/04/2021	Spot Bond	8.88000		105.53646		9.00500	104.92804			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.24000		105.58494		9.36000	104.85417			0	0.00
RW28	On 10/12/2028	Spot Bond	9.73500		108.11602		9.84000	107.28880			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		95.94658			95.96286			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67500		109.53636		7.75000	109.40379			0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.71137			101.68861			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.10500		105.55472		9.25500	105.19161			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.23915			101.21627			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.43900			102.41660			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.69657			101.67028			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.81574			99.79216			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000		100.43878			100.41439			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.90125			101.87487			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.39071			100.36310			0	0.00
SBK7	On 24/05/2015	Spot Bond	6.91000		104.59718		6.95000	104.57605			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.72500		99.92458		8.87000	99.53780			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.50000		104.07679		7.54000	104.04195			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.79500		103.97438		7.87000	103.92656			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.26000		104.16026		7.30000	104.12603			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.36500		101.06447		8.51500	100.72956			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.40500		104.10982		7.44500	104.07521			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83500		103.96051		7.91000	103.91259			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.19377			101.17342			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.78911			100.76693			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.01500		103.10815		8.16500	102.76571			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.72159			100.70066			0	13,000,000,000
SBS16	On 22/09/2018	Spot Bond	0.00000		101.07174			101.05077			0	6,500,000,000.00
SBS18	On 23/06/2018	Spot Bond	0.00000		102.28062			102.25619			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.34000		107.76903		9.46500	107.15741			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.91000		100.87128		10.02000	100.11612			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		99.95728			99.93581			0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.55732			101.53950			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.79837			101.77809			0	20,000,000
SBS24	On 24/05/2019	Spot Bond	0.00000		102.84557			102.82345			0	20,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.80500		104.37657		8.95000	103.86899			0	4,600,000
											394,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		23.31461		100.00000	23.26244			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.33000		106.98795		9.45000	106.23359			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.16561			100.14467			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.84000		103.11095		8.96000	102.68444			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.92000		92.44126		10.03000	91.74929			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.70811			100.68917			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.66000		104.95017		9.77000	104.14764			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.09526			101.07549			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.12516			101.10484			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.81000		103.23312		9.92000	102.53769			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.28584			100.26383			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.29338			100.27083			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.86000		98.91986		8.98500	98.43365			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.11000		96.36602		10.22000	95.70003			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.52500		96.72775		10.63000	95.96232			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.28000		96.66313		9.40500	96.05285			2,000,000	572,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47500		108.23084		7.55000	108.12467			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.00000		280.81693		1.98000	281.13592			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.27500		130.96478		1.27500	130.93356			0	350,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		24.73027		100.00000	24.67036			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.64301			100.62334			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.19796		100.00000	24.13934			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.90000		129.60606		1.90000	129.57294			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.70153		6.50000	100.68393			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.38154			102.35993			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.94997			100.92821			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.52447			102.50209			360,000,000	180,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.99500		102.76139		9.14500	102.45242			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		102.10749			102.08504			51,440,000	12,860,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.87975			100.85825			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.06711			101.04594			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		25.82300		100.00000	25.75833			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400		10.00000	109.03500			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		101.31723			101.29627			0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.27904			101.25799			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.54699		100.00000	36.45845			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		44.36896		100.00000	44.26148			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.93746		100.00000	32.85679			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.30500		103.49288		9.45500	103.15635			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.51708			100.49439			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		99.74769			101.73994			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.72500	104.55137	7.80000	104.43930	0.00	0	2,140,000,000.00			
SLI3	On 15/08/2023	Spot Bond	8.82500	101.71993	8.97000	101.29375	0.00	0	0.00			
SNT01	On 15/09/2017	Spot Bond	8.36500	101.06447	8.51500	100.72956	0.00	1,400,000,000	4,016,929,000.00			
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.63070		101.61050	0.00	0	0.00			
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.67917		101.66020	0.00	0	0.00			
SPDA4	On 21/08/2017	Spot Bond	0.00000	102.05461		102.03450	0.00	0	0.00			
SPDA5	On 21/08/2024	Spot Bond	0.00000	101.58789		101.56742	0.00	0	0.00			
SPDA6	On 21/08/2024	Spot Bond	0.00000	101.63104		101.61001	0.00	0	0.00			
SPG001	On 31/10/2016	Spot Bond	0.00000	99.67041		99.64574	0.00	0	0.00			
SSA01	On 28/06/2016	Spot Bond	8.06500	105.23343	8.21500	105.04965	0.00	0	0.00			
SSA04	On 16/04/2016	Spot Bond	0.00000	100.75576		100.73503	0.00	0	0.00			
SSA05	On 16/04/2018	Spot Bond	0.00000	100.56952		100.54750	0.00	0	0.00			
SSA06	On 16/04/2020	Spot Bond	9.13000	96.41309	9.25500	95.91613	0.00	3,000,000	143,000,000.00			
SSN001	On 01/03/2017	Spot Bond	0.00000	101.60742		101.58520	0.00	0	0.00			
SSN002	On 26/03/2017	Spot Bond	0.00000	101.09389		101.07100	0.00	0	0.00			
SSN003	On 25/04/2017	Spot Bond	0.00000	100.33536		100.31160	0.00	0	0.00			
SSN004	On 31/03/2021	Spot Bond	9.15000	90.04605	9.27500	89.50419	0.00	0	0.00			
SSN005	On 31/03/2021	Spot Bond	9.15000	90.04605	9.27500	89.50419	0.00	0	0.00			
SSN007	On 15/01/2020	Spot Bond	8.88000	96.21892	9.00500	95.74470	0.00	0	0.00			
SSN008	On 18/06/2017	Spot Bond	0.00000	101.23666		101.21471	0.00	0	0.00			
SSN009	On 15/09/2017	Spot Bond	7.84500	102.15603	7.99500	101.81792	0.00	0	0.00			
SSN011	On 31/01/2025	Spot Bond	2.06000	114.78176	2.13000	114.05220	0.00	0	0.00			
SSN012	On 21/12/2018	Spot Bond	8.53500	101.49723	8.68000	101.03687	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
SSN015	On 26/08/2018	Spot Bond	8.50000		101.81181		8.50000	101.78777			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.09000		106.87036		10.20000	106.08820			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		101.43222			101.41248			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.34500		75.62255		10.45000	74.95489			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.48047			100.45750			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.54314			100.52284			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.09655			101.07410			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.60647			100.58380			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		101.19340			101.16766			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.67478			101.65291			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000		101.09066			101.07020			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		101.25566			101.23332			0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		99.98247			99.96495			0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		99.98173			99.96347			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		99.89511			99.87762			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		99.84289			99.82543			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		99.71946			99.70193			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		99.52797			99.51049			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		99.50881			99.49127			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		99.38880			99.37134			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.09373			98.07557			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		98.79119			98.77367			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		99.87900			99.86171			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1237	On 28/07/2015	Spot Bond	0.00000		99.75397			99.77155			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.75389			99.77146			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.85923			99.87683			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.47000		103.67710	6.51000	103.64355				0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.66000		103.33824	8.77000	102.56287				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.28784			100.26722			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.30122			100.27964			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.11000		100.59814	9.23500	99.21852				0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		64.66023	100.00000	64.49831				0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.44494			100.42445			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.17552			100.15411			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.44001			101.42016			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.02412			101.00520			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.07550			101.05563			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		99.86657			99.84754			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.55927			100.52205			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.28221			100.26334			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.26525			100.24626			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.29218			100.27118			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500		103.60938	7.80000	103.50160				0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.46200			100.44173			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.47425			100.45345			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.46999	7.83000	102.44824				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.45526			100.43528			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.47058			100.44993			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.50337			102.48086			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.45526			100.43528			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.47058			100.44993			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.25998		7.16000	102.24010			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.50058			100.47862			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.49813			100.47627			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.55674			100.53232			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.54882			100.52474			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.78676			100.75221			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.75968			100.72633			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.45464			100.43470			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.47425			100.45345			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.75170		8.73000	102.72745			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.19115			100.17107			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.47058			100.44993			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.69500		101.23394		8.84000	100.81812			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.01819			99.99704			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.48477			100.46255			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.50180			100.47978			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.49506			100.47335			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.50715			100.48395			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.55553			100.53115			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
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.55309			100.52882			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.54689			100.52196			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.74463			100.71194			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.74704			100.71424			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.75421			100.72023			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.59868			101.57807			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.65261			101.63130			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.06000		102.40969		9.18500	101.94905			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.62026			101.59936			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.69575			101.67387			0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.97000		100.38794		9.09500	99.93229			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.89475			101.87395			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.99633			101.97439			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.08000		99.30865		9.20500	98.86010			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.79281			101.76966			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.79281			101.76966			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		102.11058			102.08736			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.31842			100.29560			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.96530			101.93989			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.96530			101.93989			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		102.31364			102.28815			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.34860			100.32362			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.66542			102.63075			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.66542			102.63075			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	103.32505			103.29032			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.47077			100.43699			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.48539			100.46314			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.13809		101.06155	6.12292			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.70340			100.68242			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.47606			100.45422			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.87543			100.85411			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.47606			100.45422			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.48228			100.46017			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.48539			100.46314			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.47233			100.45065			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.48228			100.46017			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.51647			100.49286			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.51647			100.49286			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.51647			100.49286			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.56613			100.54036			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.57854			100.55223			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.56303			100.53739			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
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.81036			100.77393			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.82577			100.78866			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.81961			100.78277			0	0.00
TL20	On 22/02/2020	Spot Bond	9.41000		88.57357	9.53500	88.12736				0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.06400	10.00000	109.03500				0	0.00
TN17	On 14/11/2017	Spot Bond	8.06500		102.61289	8.21500	102.25139				400,000,000	8,020,000,000.00
TN20	On 17/09/2020	Spot Bond	9.32500		106.46003	9.45000	105.90217				1,000,000,000	8,110,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.54737	100.00000	1.54358				0	0.00
TN23	On 06/11/2023	Spot Bond	9.54000		107.41652	9.66000	106.67254				0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.76000		100.48724	9.87000	99.76814				0	16,006,808,000.00
TN27	On 14/11/2027	Spot Bond	9.81000		93.50101	9.92000	92.73356				0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.18000		103.41844	10.29000	102.53339				0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.54000		102.82373	10.63500	101.95242				0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.27211		101.25257				0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		99.68622		99.66663				0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.96174		99.94244				0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.96076		99.94095				800,000,000	400,000,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.96058		99.94071				0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.95538		99.93300				0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.94483		99.91722				0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		99.96071		99.94087				0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.06400	10.00000	109.03500				0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.72975		100.70905				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.74439			100.72328			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.63266			100.61288			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.67335			100.65232			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.34862	10.00000		100.32176			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.33993	9.75000		100.31374			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.34136	100.00000		10.31470			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		101.13796			101.11805			0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		101.20592			101.18481			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.37845	100.00000		8.34452			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.92721	100.00000		8.89106			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		101.24359			101.22181			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.25647	100.00000		9.21898			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		101.25112			101.22921			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.53084	100.00000		9.49225			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		101.46085			101.43523			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.87828	100.00000		12.82615			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		101.91846			101.88468			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.55499	100.00000		16.48796			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.76423	100.00000		11.73573			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.73110			99.71317			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.47756			99.45955			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.93872			98.92010			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.70175			98.68346			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.43116			98.41270			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TSP173	On 20/08/2015	Spot Bond		0.00000	98.15083			98.13215			0	0.00	
TSP174	On 03/09/2015	Spot Bond		0.00000	97.88261			97.86387			0	0.00	
TSP175	On 17/09/2015	Spot Bond		0.00000	102.20041			102.16181			0	0.00	
TSP177	On 15/10/2015	Spot Bond		0.00000	101.03005			100.99190			0	0.00	
TSP178	On 29/10/2015	Spot Bond		0.00000	96.82645			96.80767			0	0.00	
TSP179	On 26/11/2015	Spot Bond		0.00000	96.35083			96.33230			0	0.00	
TSP180	On 10/12/2015	Spot Bond		0.00000	96.01869			95.99982			0	0.00	
TSP181	On 21/01/2016	Spot Bond		0.00000	95.34567			95.32727			0	0.00	
TSP183	On 04/02/2016	Spot Bond		0.00000	95.12762			95.10937			0	0.00	
TSP184	On 18/02/2016	Spot Bond		0.00000	94.76801			94.74939			0	0.00	
TSP185	On 03/03/2016	Spot Bond		0.00000	94.43950			94.42065			0	0.00	
TSP186	On 17/03/2016	Spot Bond		0.00000	94.05746			94.03823			0	0.00	
TSP187	On 25/06/2015	Spot Bond		0.00000	99.29040			99.27390			0	0.00	
TSP188	On 31/03/2016	Spot Bond		0.00000	93.78829			93.76906			0	0.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.86109		100.00000	15.82136			0	0.00	
TWC083	On 28/07/2015	Spot Bond		0.00000	101.86301			101.84438			0	0.00	
TWC084	On 25/05/2015	Spot Bond		0.00000	101.66003			101.64199			0	0.00	
TWC085	On 27/05/2015	Spot Bond		0.00000	101.62055			101.60274			0.00	16,300,000,000	16,300,000,000.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.36384			101.34589			0	0.00	
TWC089	On 22/06/2015	Spot Bond		0.00000	100.90934			100.89151			0	0.00	
TWC090	On 21/09/2015	Spot Bond		0.00000	100.94059			100.92193			0	0.00	
TWC091	On 14/05/2015	Spot Bond		0.00000	100.52603			100.50849			0	0.00	
TWC092	On 10/07/2015	Spot Bond		0.00000	100.53490			100.51707			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC093	On 13/07/2015	Spot Bond	0.00000	100.49924			100.48141			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000	100.46358			100.44575			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000	100.42128			100.40280			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000	100.41009			100.39226			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000	100.35710			100.33924			0	0.00
TWC098	On 06/11/2015	Spot Bond	100.00000	77.77952	100.00000	100.00000				0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	101.50959			101.48973			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000	100.55601			100.53615			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	101.38466			101.36644			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000	100.51075			100.49251			0	0.00
UG21	On 02/03/2021	Spot Bond	8.98000	109.71599	9.10500	109.10860				0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.42287	100.00000	8.40601				0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.22802	100.00000	8.21155				0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	102.09515			102.07557			0	0.00
VKC07	On 04/09/2015	Spot Bond	100.00000	78.95507	100.00000	78.79057				0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	76.20042	100.00000	76.04167				0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.93137			100.91156			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.93205			100.91200			0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.02092			100.07696			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.02112			100.07713			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.90221			100.88154			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.92615			100.90493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE06	On 08/05/2018	Spot Bond	0.00000		100.10224	100.00000	16.92999				0.00	12,145,000,000	38,000,000,000.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.10580	100.00000	8.86944				0.00	0	20,000,000,000.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.90709	100.00000	7.89127				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.71224	100.00000	7.69681				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86500		111.25439	6.94000	111.15572				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.17000		241.08170	1.17000	241.02491				0.00	0	1,617,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.33000		104.22886	6.37000	104.20901				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.46500		106.97822	7.61500	106.67220				0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.78000		108.28269	7.92500	107.75367				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.08500		107.84812	8.21000	107.30484				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.18000		107.96859	8.30500	107.34587				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.96000		99.22231	6.00000	99.20096				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.89000		97.49840	5.93000	97.46641				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.96000		99.20624	6.00000	99.18478				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.17000		73.44904	7.31500	72.98595				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.06194	100.00000	38.98783				0.00	0	0.00

Total for j-Bonds : 0.00 13,445,611,500 2493622036060.00

Grand Total: 0.00 13,445,799,317 2493626103859.00