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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2015

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 20/05/2015	Any day expiry		11.91930	11.91930		11.85740	11.85740		16.72	0	1,300.00
\$ / R	On 26/05/2015	Any day expiry		11.92600	11.92600		11.86570	11.86570		13.40	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	72.83240	0.07283		55.70600	0.05571	72.832	13.46	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	5.74480	0.00574		4.67730	0.00468	5.745	15.82	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.92760	11.92760		11.86730	11.86730		13.70	7	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.04380	0.00004		0.09240	0.00009	0.044	20.34	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	0.11770	0.00012		0.23910	0.00024	0.118	19.35	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	0.52550	0.00053		1.00310	0.00100	0.525	17.87	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	112.42640	0.11243		85.24270	0.08524	112.426	13.93	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	20.58700	0.02059		16.55310	0.01655	20.587	15.11	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.20490	0.00020		0.21330	0.00021	0.205	55.03	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.94130	11.94130		11.88130	11.88130		14.04	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	36.47250	0.03647		30.05890	0.03006	36.473	15.67	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.94340	11.94340		11.88330	11.88330		14.13	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	29.67140	0.02967		42.23600	0.04224	29.671	14.11	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	23.02610	0.02303		19.31730	0.01932	23.026	16.40	0	5,500.00
\$ / R	On 09/06/2015	Any day expiry		11.95370	11.95370		11.89360	11.89360		14.07	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.95990	11.95990		11.89970	11.89970		14.24	32,572	941,538.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	1.19590	0.00120	1.56290	0.00156	1.196	17.31	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.30410	0.00130	1.69130	0.00169	1.304	17.23	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	1.58180	0.00158	2.06110	0.00206	1.582	16.96	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	3.18450	0.00318	4.20790	0.00421	3.184	16.00	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	3.44350	0.00344	4.55570	0.00456	3.444	15.90	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	13.61110	0.01361	19.48510	0.01949	13.611	14.03	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	506.98900	0.50699	456.52360	0.45652	506.989	14.08	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	489.78180	0.48978	440.02350	0.44002	489.782	14.08	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	29.88180	0.02988	40.32350	0.04032	29.882	14.08	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	407.29380	0.40729	361.50400	0.36150	407.294	14.12	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	368.54620	0.36855	324.98860	0.32499	368.546	14.14	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	58.64620	0.05865	75.28860	0.07529	58.646	14.14	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	96.96550	0.09697	120.00740	0.12001	96.965	14.18	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	104.11820	0.10412	128.19910	0.12820	104.118	14.19	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	189.25230	0.18925	161.52960	0.16153	189.252	14.23	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	157.66050	0.15766	134.76150	0.13476	157.660	14.44	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	197.76050	0.19776	235.06150	0.23506	197.760	14.44	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	209.79840	0.20980	248.15760	0.24816	209.798	14.52	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	142.07740	0.14208	121.26690	0.12127	142.077	14.61	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	111.77680	0.11178	95.22020	0.09522	111.777	14.97	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	105.87250	0.10587	90.17470	0.09017	105.873	15.06	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	69.85620	0.06986	59.58860	0.05959	69.856	15.67	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	52.60410	0.05260	45.03870	0.04504	52.604	16.08	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	579.59080	0.57959	634.30710	0.63431	579.591	16.48	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	39.49080	0.03949	34.00710	0.03401	39.491	16.48	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	33.28990	0.03329	29.12540	0.02913	33.290	16.74	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	29.91260	0.02991	26.29470	0.02629	29.913	16.94	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	27.61860	0.02762	24.36850	0.02437	27.619	17.10	0.00	9,100	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	10.74130	0.01074	10.02020	0.01002	10.741	18.98	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,050.84130	1.05084	1,110.32020	1.11032	1,050.841	18.98	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	6.01800	0.00602	5.48040	0.00548	6.018	19.90	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,295.57020	1.29557	1,355.27970	1.35528	1,295.570	19.97	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	5.47020	0.00547	4.97970	0.00498	5.470	19.97	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	2.79110	0.00279	2.53050	0.00253	2.791	20.45	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	2.45370	0.00245	2.22220	0.00222	2.454	20.54	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			11.98870	11.98870	11.92830	11.92830		14.21	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	2.82740	0.00283	3.94270	0.00394	2.827	14.85	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	12.49420	0.01249	16.04090	0.01604	12.494	14.12	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	82.25510	0.08226	71.81280	0.07181	82.255	15.92	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.01270	0.00001	0.00760	0.00001	0.013	22.52	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.99680	11.99680	11.93640	11.93640		14.09	0.00	4,500	12,162.00
\$ / R	On 06/07/2015	Any day expiry			12.00890	12.00890	11.94840	11.94840		14.01	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	124.37570	0.12438	109.14380	0.10914	124.376	15.33	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.02300	12.02300	11.96260	11.96260		13.96	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			12.05560	12.05560	11.99510	11.99510		14.13	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	11.78380	0.01178	13.17030	0.01317	11.784	14.29	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	32.83710	0.03284	37.36980	0.03737	32.837	13.75	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	118.55700	0.11856	107.23400	0.10723	118.557	16.23	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	8.16380	0.00816	7.55580	0.00756	8.164	29.71	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.11560	12.11560	12.05530	12.05530		14.27	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	22.59580	0.02260	24.93730	0.02494	22.596	14.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	51.47880	0.05148	57.47730	0.05748	51.479	13.75	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	140.56270	0.14056	130.31040	0.13031	140.563	16.91	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	16.25920	0.01626	14.30810	0.01431	16.259	28.92	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.12420	12.12420	12.06380	12.06380		14.23	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.14560	12.14560	12.08520	12.08520		14.40	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.15410	12.15410	12.09370	12.09370		14.38	0.00	3,543	192,251.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	18.11040	0.01811	19.69130	0.01969	18.110	14.71	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,573.68140	1.57368	1,514.98450	1.51498	1,573.681	14.61	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	41.05740	0.04106	45.57900	0.04558	41.057	13.74	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,197.11250	1.19711	1,141.42230	1.14142	1,197.113	13.73	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	43.01250	0.04301	47.72230	0.04772	43.013	13.73	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,047.04810	1.04705	993.20960	0.99321	1,047.048	13.61	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	67.14390	0.06714	74.08180	0.07408	67.144	13.59	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	81.10660	0.08111	89.26290	0.08926	81.107	13.53	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	122.70800	0.12271	134.27110	0.13427	122.708	13.38	0.00	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	132.22820	0.13223	146.72050	0.14672	132.228	13.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	150.24970	0.15025	166.73280	0.16673	150.250	13.43	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	704.34970	0.70435	660.43280	0.66043	704.350	13.43	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	156.77500	0.15678	173.76520	0.17377	156.775	13.47	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	223.52600	0.22353	245.20220	0.24520	223.526	13.78	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	314.61800	0.31462	341.60630	0.34161	314.618	14.12	0.00	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	468.71800	0.46872	435.30630	0.43531	468.718	14.12	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	449.03280	0.44903	416.67050	0.41667	449.033	14.19	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	430.02460	0.43002	398.70550	0.39871	430.025	14.26	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	407.20750	0.40721	378.11870	0.37812	407.208	14.35	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	378.54490	0.37854	351.85910	0.35186	378.545	14.52	0.00	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	367.12730	0.36713	341.17920	0.34118	367.127	14.61	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	278.98880	0.27899	259.05290	0.25905	278.989	15.38	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	207.17180	0.20717	192.76350	0.19276	207.172	16.25	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	162.57790	0.16258	151.56690	0.15157	162.578	17.06	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	161.10790	0.16111	150.20950	0.15021	161.108	17.09	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	156.79220	0.15679	146.22680	0.14623	156.792	17.18	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	120.61700	0.12062	112.83620	0.11284	120.617	18.10	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	75.23990	0.07524	70.93720	0.07094	75.240	19.94	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	61.08540	0.06109	57.85010	0.05785	61.085	20.86	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	51.10910	0.05111	50.38560	0.05039	51.109	21.72	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.18410	12.18410	12.12370	12.12370		14.51	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	33.93240	0.03393	36.08780	0.03609	33.932	14.10	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	66.77760	0.06678	73.48220	0.07348	66.778	13.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	109.96070	0.10996	119.23150	0.11923	109.961	13.44	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	159.89090	0.15989	149.81880	0.14982	159.891	17.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	92.48430	0.09248	87.36280	0.08736	92.484	19.75	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	24.93040	0.02493	23.60090	0.02360	24.930	27.80	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.18830	12.18830	12.12800	12.12800		14.53	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.24820	12.24820	12.18780	12.18780		14.64	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	44.27030	0.04427	46.97030	0.04697	44.270	14.03	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	79.50090	0.07950	86.22330	0.08622	79.501	13.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	176.75660	0.17676	166.53980	0.16654	176.757	18.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	38.31550	0.03832	34.44640	0.03445	38.316	27.38	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.30830	12.30830	12.24780	12.24780		14.71	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	51.84020	0.05184	54.95130	0.05495	51.840	13.87	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	89.17730	0.08918	94.88950	0.09489	89.177	13.34	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	188.75760	0.18876	178.95320	0.17895	188.758	18.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	40.38530	0.04039	38.06720	0.03807	40.385	26.87	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.33680	12.33680	12.27600	12.27600		14.79	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.34340	12.34340	12.28250	12.28250		14.79	0.00	775	89,359.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	68.34340	0.06834	71.39970	0.07140	68.343	13.48	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,461.74340	1.46174	1,403.89970	1.40390	1,461.743	13.48	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,416.68690	1.41669	1,359.07990	1.35908	1,416.687	13.38	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,244.47520	1.24448	1,190.66370	1.19066	1,244.475	13.21	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,085.72770	1.08573	1,034.35980	1.03436	1,085.728	13.26	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	197.42870	0.19743	209.97900	0.20998	197.429	13.30	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	241.46990	0.24147	259.98120	0.25998	241.470	13.33	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	262.30250	0.26230	281.88980	0.28189	262.303	13.45	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	306.79350	0.30679	328.54420	0.32854	306.793	13.70	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	354.96230	0.35496	378.86130	0.37886	354.962	13.94	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	650.07470	0.65007	615.19860	0.61520	650.075	14.19	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	627.21660	0.62722	593.38460	0.59338	627.217	14.31	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	351.92200	0.35192	333.17080	0.33317	351.922	16.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	330.44360	0.33044	312.95890	0.31296	330.444	16.77	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	310.64830	0.31065	294.34750	0.29435	310.648	17.03	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	269.19560	0.26920	255.42450	0.25542	269.196	17.67	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	260.02490	0.26002	246.81970	0.24682	260.025	17.83	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	162.38340	0.16238	154.83070	0.15483	162.383	19.99	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	132.25120	0.13225	128.60880	0.12861	132.251	21.22	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	130.31460	0.13031	126.90690	0.12691	130.315	21.80	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	129.91170	0.12991	126.55500	0.12656	129.912	21.93	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	124.12650	0.12413	121.82420	0.12182	124.126	25.49	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.36540	12.36540	12.30420	12.30420		14.75	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	56.37020	0.05637	58.70020	0.05870	56.370	13.64	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	93.69720	0.09370	100.11370	0.10011	93.697	13.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	195.24580	0.19525	186.08800	0.18609	195.246	19.35	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	41.51320	0.04151	39.34020	0.03934	41.513	26.40	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.48180	12.48180	12.41920	12.41920		14.97	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	208.14600	0.20815	219.10840	0.21911	208.146	13.06	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	187.90840	0.18791	187.51200	0.18751	187.908	22.51	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.54490	12.54490	12.48180	12.48180		15.06	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.55180	12.55180	12.48860	12.48860		15.04	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	100.39470	0.10039	102.69950	0.10270	100.395	13.07	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	282.27170	0.28227	298.29140	0.29829	282.272	13.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	293.27850	0.29328	309.92020	0.30992	293.278	13.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	324.54730	0.32455	342.88340	0.34288	324.547	13.37	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	343.21500	0.34322	362.43930	0.36244	343.215	13.47	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	423.07200		0.42307		445.86140	0.44586	423.072	13.89	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	352.63580		0.35264		337.82370	0.33782	352.636	18.36	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	302.59380		0.30259		290.45730	0.29046	302.594	19.17	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	271.70910		0.27171		261.26170	0.26126	271.709	19.79	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	221.58570		0.22159		217.68170	0.21768	221.586	23.58	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	199.33680		0.19934		191.64490	0.19164	199.337	25.77	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	27.99210		0.02799		26.69510	0.02670	27.992	25.77	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.74730		12.74730		12.68340	12.68340		15.43	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.75570		12.75570		12.69190	12.69190		15.43	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.95260		12.95260		12.89150	12.89150		15.88	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.96100		12.96100		12.89990	12.89990		15.88	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.14110		13.14110		13.08250	13.08250		16.18	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.15160		13.15160		13.09310	13.09310		16.18	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.95990		11.95990		11.89970	11.89970		14.24	104	727.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.15410		12.15410		12.09370	12.09370		14.38	20	222.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.34340		12.34340		12.28250	12.28250		14.79	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.55180		12.55180		12.48860	12.48860		15.04	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.54170		18.54170		18.64690	18.64690		12.35	5,138	29,057.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	5.20280		0.00520		4.94620	0.00495	5.203	16.34	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	7.55820		0.00756		10.27570	0.01028	7.558	15.24	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.82930		18.82930		18.93730	18.93730		13.10	4,780	3,336.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	219.66840		0.21967		188.36590	0.18837	219.668	12.82	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	269.85960		0.26986		234.21920	0.23422	269.860	12.87	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	400.55100		0.40055		355.39640	0.35540	400.551	12.98	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	146.20390		0.14620		164.11890	0.16412	146.204	15.21	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.11360		19.11360		19.22340	19.22340		13.48	1,063	9,377.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	251.30230		0.25130		223.26340	0.22326	251.302	12.74	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	413.79110		0.41379		439.83440	0.43983	413.791	15.13	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	334.46990		0.33447		355.98590	0.35599	334.470	15.74	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.43170		19.43170		19.53910	19.53910		13.84	1,000	1,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09912		0.09912		0.09931	0.09931		11.38	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10086		0.10086		0.10106	0.10106		12.53	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10260		0.10260		0.10281	0.10281		14.08	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.29010		13.29010		13.49260	13.49260		12.85	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	1.03000		0.00103		2.86080	0.00286	1.030	17.42	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.31670		13.31670		13.51940	13.51940		13.20	7,403	155,273.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	2.97500		0.00298		1.63080	0.00163	2.975	15.28	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	12.89640		0.01290		7.16780	0.00717	12.896	13.32	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	228.43970		0.22844		128.82820	0.12883	228.440	13.45	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	48.04940		0.04805		91.98480	0.09198	48.049	14.42	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	12.97960		0.01298		26.70990	0.02671	12.980	15.69	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.50280		0.00050		1.17090	0.00117	0.503	19.62	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.55180		13.55180		13.75870	13.75870		13.15	5,844	24,429.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	95.20840		0.09521		64.51860	0.06452	95.208	12.70	0	7,900.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	137.28330		0.13728		94.09650	0.09410	137.283	12.57		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	698.45780		0.69846		847.41930	0.84742	698.458	12.68		0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	107.21080		0.10721		131.35260	0.13135	107.211	16.42		0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.78440		13.78440		13.99430	13.99430		13.56		25	10,560.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	215.51360		0.21551		161.37230	0.16137	215.514	12.42		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	631.36430		0.63136		507.08910	0.50709	631.364	13.79		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	118.36450		0.11836		128.64430	0.12864	118.365	19.57		0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.04740		14.04740		14.25820	14.25820		13.85		0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.57880		14.57880		14.79900	14.79900		14.24		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			461.30300		461.30300		461.23100	461.23100				0	124.00
AL37	On 05/11/2015	Index Future			468.93200		468.93200		468.86600	468.86600				0	0.00
AL7T	On 06/08/2015	Index Future			546.13500		546.13500		545.50000	545.50000				0	3.00
AL7T	On 05/11/2015	Index Future			555.16700		555.16700		554.53100	554.53100				0	0.00
ALBI	On 06/08/2015	Index Future			499.20400		499.20400		497.89600	497.89600				0	510.00
ALBI	On 05/11/2015	Index Future			507.46000		507.46000		506.13800	506.13800				0	103.00
ALBI	On 04/02/2016	Index Future			516.11400		516.11400		514.76400	514.76400				0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.45440		9.45440		9.51440	9.51440		10.68		1,000	14,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.51260		0.00051		0.42030	0.00042	0.513	17.46		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.38590		0.00139		1.20450	0.00120	1.386	15.23		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	5.86510		0.00587		4.80770	0.00481	5.865	11.72		0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	322.19130		0.32219		376.89790	0.37690	322.191	11.37		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	83.18780		0.08319		111.51750	0.11152	83.188	10.77		0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	37.15900		0.03716		54.04620	0.05405	37.159	11.04		0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.55610		9.55610		9.61750	9.61750		11.71		520	1,992.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.66140		9.66140		9.72430	9.72430		13.08		0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.78170		9.78170		9.84400	9.84400		12.98		0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.76520		9.76520		9.80720	9.80720		11.67		0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.90920		9.90920		9.95270	9.95270		11.61		0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.75660		12.75660		12.91520	12.91520		13.68		0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.01630		13.01630		13.17930	13.17930		13.89		0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92410		1.92410		1.91500	1.91500		13.62		0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94360		1.94360		1.93420	1.93420		13.53		0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78740		1.78740		1.81300	1.81300		14.19		0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82040		1.82040		1.84740	1.84740		11.84		0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
EL28	On 06/08/2015	Bond Future			126.68105		126.68105		127.30218	127.30218				0	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 05/11/2015	Bond Future	127.21757		127.21757		127.85107	127.85107			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.63779		84.90242		9.70567	84.40900			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.71827		82.50619		9.78809	82.00602			0	0.00
ES33	On 04/02/2016	Bond Future	9.79849		83.91494		9.87069	83.40527			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	495.25900		495.25900		494.24000	494.24000			0	454.00
GOVI	On 05/11/2015	GOVI	503.45000		503.45000		502.42200	502.42200			0	27.00
GOVI	On 04/02/2016	GOVI	512.03600		512.03600		510.98500	510.98500			0	0.00
I2025	On 06/08/2015	Bond Future	122.76854		122.76854		122.70524	122.70524			0	16.00
I2025	On 05/11/2015	Bond Future	124.78013		124.78013		124.71791	124.71791			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	129.55536		129.55536		129.54494	129.54494			0	3,355.00
I2038	On 05/11/2015	Bond Future	131.67810		131.67810		131.66975	131.66975			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	130.95919		130.95919		131.24101	131.24101			0	5,722.00
I2046	On 05/11/2015	Bond Future	131.70688		131.70688		131.99538	131.99538			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	140.89887		140.89887		140.88745	140.88745			0	3,773.00
I2050	On 05/11/2015	Bond Future	143.20744		143.20744		143.19805	143.19805			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	233.03400		233.03400		233.33800	233.33800			0	1,080.00
IGOV	On 05/11/2015	Index Future	236.88800		236.88800		237.20100	237.20100			0	17.00
IGOV	On 04/02/2016	Index Future	240.92800		240.92800		241.24300	241.24300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ILBI	On 06/08/2015		Index Future	631.59700	631.59700		632.42500	632.42500			0	159.00
ILBI	On 05/11/2015		Index Future	642.04600	642.04600		642.89200	642.89200			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.25000	93.75000		6.25000	93.75000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.29000	93.71000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.42000	93.58000		6.42000	93.58000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.46000	93.54000		6.46000	93.54000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.60000	93.40000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.78000	93.22000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.21000	92.79000		7.21000	92.79000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.41000	92.59000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.55000	92.45000		7.55000	92.45000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.69000	92.31000		7.69000	92.31000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12350	0.12350		0.12340	0.12340			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12300	0.12300		0.12290	0.12290			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12270	0.12270		0.12250	0.12250			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05980	0.05980		0.05960	0.05960			0	37,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05710	0.05710		0.05690	0.05690			0	12,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05590	0.05590		0.05560	0.05560			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.77520	8.77520		8.78440	8.78440		10.67	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.83670	8.83670		8.84670	8.84670		10.53	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.90880	8.90880		8.91830	8.91830		11.78	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.11340	1.11340		1.13610	1.13610			1,000	95.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11500	1.11500		1.13770	1.13770			25	25,018.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11670	1.11670		1.13940	1.13940			0	0.00
R186	On 06/08/2015		Bond Future	8.09434	119.12247		8.11574	118.94710		9.51	591	40,296.00
R186	On 06/08/2015	7.65	Call	732.36000	0.73236		700.30000	0.70030	732.360	9.29	0	75.00
R186	On 06/08/2015	7.75	Call	958.27000	0.95827		917.96000	0.91796	958.270	9.33	0	1,000.00
R186	On 06/08/2015	8.05	Call	1,912.48000	1.91248		1,842.39000	1.84239	1,912.480	9.44	0	75.00
R186	On 06/08/2015	8.45	Put	972.70000	0.97270		1,035.40000	1.03540	972.700	9.63	0	4,229.00
R186	On 06/08/2015	8.46	Put	950.17000	0.95017		1,011.89000	1.01189	950.170	9.64	0	75.00
R186	On 06/08/2015	8.50	Put	864.21000	0.86421		922.09000	0.92209	864.210	9.66	0	5,229.00
R186	On 06/08/2015	8.55	Put	766.06000	0.76606		819.32000	0.81932	766.060	9.69	0	4,229.00
R186	On 06/08/2015	8.90	Put	306.14000	0.30614		333.33000	0.33333	306.140	9.92	0	5,350.00
R186	On 05/11/2015		Bond Future	8.14332	121.07484		8.16526	120.89860		9.39	0	500.00
R186	On 05/11/2015	8.22	Put	2,759.99000	2.75999		2,850.02000	2.85002	2,759.990	9.30	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,649.78000	2.64978		2,737.60000	2.73760	2,649.780	9.31	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,305.25000	2.30525		2,385.79000	2.38579	2,305.250	9.34	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,995.38000	1.99538		2,068.80000	2.06880	1,995.380	9.37	0	6,248.00
R186	On 05/11/2015	9.00	Put	837.44000	0.83744		877.25000	0.87725	837.440	9.61	0	2,600.00
R186	On 04/02/2016		Bond Future	8.18778	117.84296		8.21072	117.66233		9.19	0	5,512.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 05/05/2016	Bond Future			8.21850		119.97989		8.24203	119.79815		9.19		0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R197	On 06/08/2015	Bond Future			291.99007		291.99007		292.07321	292.07321				0	1,046.00
R197	On 05/11/2015	Bond Future			296.77392		296.77392		296.86316	296.86316				0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R202	On 06/08/2015	Bond Future			242.18504		242.18504		242.86630	242.86630				0	54,213.00
R202	On 05/11/2015	Bond Future			246.15270		246.15270		246.84905	246.84905				0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2023	On 06/08/2015	Bond Future			7.90386		102.60530		7.90980	102.57218		7.22		0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	57.64000		0.05764		60.91000	0.06091	57.640	7.71		0	911.00
R2023	On 05/11/2015	Bond Future			7.95872		100.36256		7.96462	100.33058		7.42		0	0.00
R2023	On 04/02/2016	Bond Future			8.01091		102.07580		8.01731	102.04212		7.11		0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R203	On 06/08/2015	Bond Future			7.09623		105.55925		7.10842	105.53558		2.37		0	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	68.70000		0.06870		73.02000	0.07302	68.700	2.46		0	5,000.00
R203	On 05/11/2015	Bond Future			7.15143		103.12270		7.16439	103.10036		2.07		0	0.00
R203	On 04/02/2016	Bond Future			7.19603		104.88327		7.21197	104.85936		1.54		0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2030	On 06/08/2015	Bond Future			8.50758		96.07698		8.54436	95.78373				0	9,690.00
R2030	On 05/11/2015	Bond Future			8.55848		97.65257		8.59619	97.35613				0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2032	On 06/08/2015	Bond Future			8.59910		99.94434		8.63577	99.63087				0	1,585.00
R2032	On 05/11/2015	Bond Future			8.65147		97.42672		8.68905	97.10974				0	0.00
R2032	On 04/02/2016	Bond Future			8.70042		99.09030		8.73928	98.76676				0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R2037	On 06/08/2015	Bond Future			8.69329		98.40607		8.75562	97.81600				0	33,279.00
R2037	On 05/11/2015	Bond Future			8.74155		100.01986		8.80542	99.42187				0	0.00
R2037	On 04/02/2016	Bond Future			8.78781		97.47005		8.85363	96.86070				0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R204	On 06/08/2015	Bond Future			7.34812		103.03105		7.35449	103.01217		3.60		0	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	32.30000		0.03230		34.20000	0.03420	32.300	3.83		0	699.00
R204	On 05/11/2015	Bond Future			7.40453		104.71960		7.41086	104.70211		3.42		0	0.00
R204	On 04/02/2016	Bond Future			7.45137		102.46995		7.45878	102.45099		2.94		0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R2044	On 06/08/2015	Bond Future			8.75046		100.27485		8.81270	99.62922			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.79655		101.91942		8.86029	101.26482			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.84075		99.27669		8.90634	98.60987			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.73087		104.12007		8.79812	103.40070			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.77788		101.39598		8.84678	100.66642			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.82343		103.12688		8.89433	102.38377			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.58097		99.31843		7.58194	99.31487		4.78	0.00	546	34,592.00
R207	On 06/08/2015	Bond Future	7.46	Call	667.62000		0.66762		671.50000	0.67150	667.620	4.72	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.63692		100.94662		7.63748	100.94466		4.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	916.02000		0.91602		918.77000	0.91877	916.020	4.52	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,022.67000		1.02267		1,025.42000	1.02542	1,022.670	4.53	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.68800		99.02775		7.68895	99.02461		4.20	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	793.70000		0.79370		795.04000	0.79504	793.700	4.10	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,100.68000		1.10068		1,101.93000	1.10193	1,100.680	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.71666		100.82347		7.71712	100.82203		4.20	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,413.91000		1.41391		1,415.57000	1.41557	1,413.910	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.71017		98.13714		7.71622	98.11063		5.87	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	44.21000		0.04421		46.77000	0.04677	44.210	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.76478		96.34537		7.77079	96.32002		5.86	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	501.28000		0.50128		510.25000	0.51025	501.280	6.01	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.81339		97.99021		7.82002	97.96333		5.48	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.63200		79.50562		8.69410	79.01878		14.49	0.00	150	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	95.89000		0.09589		121.32000	0.12132	95.890	15.28	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.67798		77.66049		8.74158	77.16685		15.08	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.72078		78.98646		8.78619	78.48356		15.02	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R210	On 06/08/2015	Bond Future	180.90834		180.90834		181.79461	181.79461			0	1,184.00
R210	On 05/11/2015	Bond Future	181.75286		181.75286		182.65679	182.65679			0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R211	On 06/08/2015	Bond Future	133.04515		133.04515		133.02739	133.02739			0	1,120.00
R211	On 05/11/2015	Bond Future	135.22532		135.22532		135.20950	135.20950			0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	139.96434		139.96434		139.99752	139.99752			0	1,113.00
R212	On 05/11/2015	Bond Future	142.25795		142.25795		142.29403	142.29403			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.54669		89.95925		8.58332	89.67746		12.42	0	18,397.00
R213	On 05/11/2015	Bond Future	8.59869		87.88909		8.63621	87.60417		12.90	0	0.00
R213	On 04/02/2016	Bond Future	8.64907		89.38938		8.68787	89.09863		12.77	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.66957		80.74433		8.73163	80.22826		15.23	0	20,806.00
R214	On 05/11/2015	Bond Future	8.71518		78.77631		8.77869	78.25313		15.84	0	0.00
R214	On 04/02/2016	Bond Future	8.75922		80.12109		8.82454	79.58805		15.81	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,186.96000		21,186.96000		21,277.50000	21,277.50000			0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.57620		4.57620		4.59140	4.59140		11.51	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.53210		4.53210		4.54870	4.54870		11.72	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65820		1.65820		1.63090	1.63090			0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.61300		1.61300		1.58250	1.58250			0	90.00

Total for Derivatives : 0.00 79,706 4 041 291.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.95158			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.18537			0	0.00
AA05	On 22/03/2019	Spot Bond	8.86000		102.82307		8.86000	102.79886			1,600,000,000	800,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.75512			0	0.00
AA07	On 15/04/2021	Spot Bond	9.11500		102.62470		9.11500	102.59971			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.20800		10.00000	108.18000			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.93293			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.67128			0	235,000,000.00
AB013	On 21/11/2018	Spot Bond	9.32500		97.00725		9.32500	96.98322			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.48428		100.00000	9.46131			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.05778		10.84000	100.02908			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.89010		100.00000	10.86854			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.83221			0	0.00
AB09	On 03/05/2017	Spot Bond	8.61500		103.44964		8.61500	103.42593			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.02000		129.69022		2.02000	281.00636			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.67694			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.57978			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.40777			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.44305			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.91581			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.42056			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.33843			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.14707			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000		0.00000	100.15068			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.76000		175.36679		1.76000	175.32280			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.27381		2.76000	165.22779			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.90916		2.17000	175.86303			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.49623		1.82000	185.44941			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		8.01125	81.27457		8.01125	81.25741			0	0.00
ABN34	On 29/01/2018	Spot Bond		8.01125	81.27457		8.01125	81.25741			0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.31000			0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.28663			0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.46000			0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	97.51000			0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	97.01000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	95.61000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	95.92000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.87086			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77439			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	94.54000			0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	93.82000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.54000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	93.28000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09094			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.84000	104.47883		6.84000	104.45967			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.76638			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	91.55000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	91.35000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.32000	97.84833		2.32000	112.44672			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.21000	104.71230		2.21000	165.31973			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond	2.14000	121.53725		2.14000	222.98623			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	90.04000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45500	92.48610		9.45500	92.46289			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.09000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	73.27000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.14367			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	97.63000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	110.36240		9.63000	110.33390			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.46000	111.59272		9.46000	111.56440			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.82000	91.63026		8.82000	91.60866			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.20000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	109.11000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.55500	110.90275		9.55500	110.87432			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.55865			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45813			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.16500		105.99351		8.16500	105.97047			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.82500		103.82026		8.82500	103.79577			1,000,000,000	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.08000		100.90535		9.08000	100.88100			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.52500		100.95781		9.52500	100.93230			0	0.00
ABS6	On 01/06/2020	Spot Bond	8.89000		97.03057		8.89000	101.09662			10,000,000,000	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.65500		95.89153		9.65500	95.86696			3,020,000,000	1,510,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.51000		103.11468		7.51000	103.09403			0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.83000		224.79324		1.83000	284.74096			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.08500		128.78495		1.08500	131.62669			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.84500		133.00804		1.84500	135.64536			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00645		100.00000	0.00643			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		92.74072		100.00000	92.51173			0	0.00
ACL028	On 15/09/2015	Spot Bond	11.00000		103.14419		11.00000	103.11416			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02575			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.00811		100.00000	9.98387			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02640			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03565			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		59.65299		100.00000	59.50848			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02509			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.98946		11.00000	69.96946			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		38.17792		100.00000	38.08543			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.48110		0.00		0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.62093		0.00		0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.41873		0.00		0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.46087		0.00		0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.47941		0.00		0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.61221		0.00		0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.61221		0.00		0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.62691		0.00		0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.62691		0.00		0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.59749		0.00		0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	96.02550		0.00		0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.32000	10.00000	109.29200		0.00		0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.23678		0.00		0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.43562		0.00		0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	101.47751		0.00		0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.49431		0.00		0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	101.46062		0.00		0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.38503		0.00		0	0.00
ACL104	On 20/12/2019	Spot Bond	9.29000	104.32936	9.29000	104.30333		0.00		0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.53198		0.00		0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.14378		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
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	100.00000		0.00000	90.21118			0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.87948			0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.91211			0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.41864			0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34742			0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.77917			0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.34601			0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.58814			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.98043			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.32000		10.00000	109.29200			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69737			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.40389			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.42372			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.30785			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39359			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.33454			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	101.72269		10.23000	101.69511			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.30405			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.68650			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.40000	105.43404		9.40000	105.40743			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.38845			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.60765		1.75000	117.71022			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.28716		0.00		0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35774		0.00		0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.39960		0.00		0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.31586		0.00		0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.42222		0.00		0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.16086		0.00		0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.76714		0.00		0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.30078		0.00		0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26285		0.00		0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.39123		0.00		0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.35887		0.00		0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.43036		0.00		0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.45226		0.00		0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45733		0.00		0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.67118		0.00		0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.45741		0.00		0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.45741		0.00		0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53344		0.00		0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.36612		0.00		0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.54019		0.00		0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.12959		0.00		0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.53344		0.00		0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.37949		0.00		0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.48608		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	
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	101.46654			0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000		100.00000		0.00000	132.57504			0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000		100.00000		0.00000	133.52438			0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.28234			0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.27060			0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.01775			0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.30245			0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.39127			0.00	400,000,000	850,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.35774			0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.28401			0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.28234			0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.40349			0	0.00	
ACL218	On 11/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.22882			0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.70581			0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.48558			0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.47171			0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.86532			0	0.00	
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.51582			0	0.00	
AER01U	On 18/11/2016	Spot Bond	100.00000		33.08746		100.00000	33.00730			0	0.00	
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.98892		100.00000	14.95260			0	0.00	
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.65302			0	0.00	
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.71590			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.79962			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.62222			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.95000		99.41552		7.95000	99.39434			400,000,000	100,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.79652			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.92382			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.63477	100.00000		39.50029			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.19807	100.00000		10.16347			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.92000		100.48425		8.92000	100.46042			0	3,590,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.55500		112.32813		9.55500	112.29949			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38000		104.81279		7.38000	104.79216			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.19500		104.77452		9.19500	100.13268			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.27801	100.00000		12.25083			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.92500		105.38136		9.92500	100.36386			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.46000		169.21077		2.46000	169.16512			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62599			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.46902			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		96.30607	100.00000		96.05263			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.20643			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.29768			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22649			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.80047			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19897			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.33453			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.53735			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.85854			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		100.00000		0.00000	93.56000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.60226			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	112.55560			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.39000		135.19572		2.39000	242.41362			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	112.76002			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	110.27462			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.99706			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	108.71101			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	111.37356			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		100.00000		0.00000	100.21861			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.40500		169.66117		2.40500	214.90295			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40373			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.18591			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.77951			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.74893			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.66768			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.52641			0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	93.67060			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.47210			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000	100.00000		0.00000	98.40616			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	36.97229		100.00000	36.89001			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.46647		100.00000	18.42173			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.57297		100.00000	18.52798			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	18.09372		100.00000	18.04988			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	32.18433		100.00000	32.08042			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	44.00902		100.00000	43.90241			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	18.17978		100.00000	18.13574			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	30.38223		100.00000	30.29760			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	42.47805		100.00000	42.35973			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.39926			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.18172			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.08998			0	0.00
BAW11	On 01/10/2018	Spot Bond	8.97000	103.70712		8.97000	103.68226			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.32776			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.58519			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.70270			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.87457			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.39500		105.10450		9.39500	105.07800			2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.83000		103.26500		6.83000	103.24615			1,600,000,000	400,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		56.06256		100.00000	55.92526			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.64500		99.74293		9.64500	99.71739			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.52214			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.76500		103.79688		8.76500	103.77256			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93125		102.72106		10.93125	102.50873			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89128		101.68344		10.89128	101.71130			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92529		101.67235		10.92529	101.71028			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.52123			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95878		101.84605		10.95878	101.69875			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.87298		101.46642		11.87298	101.42663			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55579			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55579			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.55586			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18125		101.46077		11.18125	101.44493			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09629		102.27834		11.09629	101.77467			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89128		101.68344		10.89128	101.71130			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06146		102.11951		11.06146	101.87791			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27345		98.78587		10.27345	101.51764			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.47984			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45657			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.45657		0.00		0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	105.45963	8.43642	103.36265		0.00		0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.54000	100.74344	11.54000	100.71195		0.00		0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02311		0.00		0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.46500	78.80557	11.46500	98.89137		0.00		0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.34870		0.00		0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.58236	9.28000	101.29367		0.00		0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.43608		0.00		0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.27000	75.13304	11.27000	101.34556		0.00		0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.39509		0.00		0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42925		0.00		0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.42925		0.00		0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89645		0.00		0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.37869		0.00		0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.45191		0.00		0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.99797		0.00		0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.45191		0.00		0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38142		0.00		0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.40393		0.00		0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.45201		0.00		0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.14133		0.00		0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18974		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
BAYB02	On 31/03/2016	Spot Bond	13.93125		103.13213		13.93125	102.91522			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25717		102.32081		15.25717	102.27050			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		102.18498		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.87167			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.87167			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.87167			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.93945			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.63383			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		32.73807		100.00000	32.67596			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.23178		100.00000	21.17978			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.32331		100.00000	19.27598			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.92797		100.00000	11.89875			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.94038		100.00000	11.91145			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.42148		100.00000	14.38616			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.49596		100.00000	12.46537			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59349			0	240,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.81845			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.86619			0	900,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64807			0	60,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.99892		100.00000	8.97712			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.99892		100.00000	8.97712			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		96.30607		100.00000	96.05263			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP94U	On 23/07/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.73000		105.28897		1.73000	183.33082			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.07500		94.30002		8.07500	161.29450			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.07500		95.56751		8.07500	161.63836			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.46000		98.10198		8.46000	98.07977			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	7.87000		99.18081		7.87000	99.16001			0	30,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29358			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63002			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19739			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.68271			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72320			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.83611			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.35601		100.00000	35.26942			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.44377			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45226			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45508			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48898			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.53411			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.58428		100.00000	34.49958			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.58428		100.00000	34.49958			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		100.00000		0.00000	101.42159			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44856			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.26500		102.49033		8.26500	102.46778			0	672,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.52947			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.67313			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.73199	100.00000		24.67208			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.73199	100.00000		24.67208			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.12034			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.04000		98.89871		11.04000	99.34603			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.41157			0	0.00
BGL04	On 05/02/2025	Spot Bond	10.93000		95.09181		10.93000	99.72081			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	102.20068			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.11518	100.00000		71.97836			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.81213			500,000,000	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71290			0	0.00
BID06	On 30/06/2019	Spot Bond	8.58000		70.86267		8.58000	104.37423			4,400,000,000	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.04084			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.65769			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.77300			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.99991			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.99964			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BLG1D	On 21/11/2015	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
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.99812			0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.27567			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	94.57424		100.00000	94.33420			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.55838			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.57397			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.09462			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.46932			0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	99.18478		100.00000	99.45504			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.96254			0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.63319			0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.93033			0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.87789			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.61555			400,000,000	100,000,000.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.17652			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.19451			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.03689			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.93153			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.82841			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.81884			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.73832			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.73641			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.90953			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC045	On 13/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.52135			0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	40.85217		100.00000	40.75212			0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.20745			0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.25218			0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35488			0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.03971			0	0.00
BYA49U	On 30/06/2018	Spot Bond		100.00000	16.14864		100.00000	16.08553			0	0.00
CBL08	On 02/11/2016	Spot Bond		9.46500	106.87872		9.46500	106.85186			0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	104.96842			0	0.00
CBL11	On 06/05/2016	Spot Bond		8.51500	102.25391		8.51500	102.23074			280,000,000	1,620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.47000	99.29857		12.47000	99.26594			0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	97.56892			0	0.00
CBL14	On 01/02/2019	Spot Bond		12.77000	99.95924		12.77000	99.92507			0	0.00
CBL16	On 18/05/2017	Spot Bond		8.91500	101.03840		8.91500	101.01446			0	76,400,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	96.60189			0	0.00
CBL18	On 23/08/2019	Spot Bond		12.77000	97.16101		12.77000	97.12779			0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.67687			0	100,000,000.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	95.48637			0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.13259			0	0.00
CBL22	On 06/05/2020	Spot Bond		10.44500	92.98179		10.44500	92.95607			0	0.00
CBL23	On 18/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.06959			3,000,000,000	1,500,000,000.00
CCT01	On 23/06/2023	Spot Bond		9.98000	119.30407		9.98000	119.27216			0	0.00
CCT02	On 12/06/2024	Spot Bond		9.98000	114.72480		9.98000	114.69411			4,000,000,000	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
CCT03	On 15/03/2025	Spot Bond	9.90500	109.79559		9.90500	109.76676			0	100,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.28903			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.66500	102.06870		11.66500	102.03726			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60273			904,100,000	334,700,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.99327			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.32020		10.00000	109.29160			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21994			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54307			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.73078			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	9.14873		100.00000	9.11986			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.27508			792,000,000	294,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.94844			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24504			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.29312			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.34852			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	100.00000		0.00000	100.03472			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03435			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.03627			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.41876			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.85027			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.91632		10.11000	103.88801			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.93809			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.90337		2.76000	121.86941			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	107.20244			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.19196		3.14000	121.80044			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.84011		8.25000	101.81773			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.54500		131.25301		2.54500	125.26315			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.01851		2.40000	121.22237			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.98107			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.45000		100.89208		8.45000	100.86926			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66446			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68219			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.50000		100.93217		8.50000	100.90922			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.50000		100.93217		8.50000	100.90922			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.55000		104.08761		8.55000	104.06367			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.45247			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.59739			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.14735			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.91748			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond	9.35000	102.22045		9.35000	102.19464			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.22045		9.35000	102.19464			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98948			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.66445			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.07522			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.07522			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.07522			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.58655			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.20000	102.90172		9.20000	102.87657			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16510			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64633			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64598			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63774			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70092			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.98053			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90644			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84972			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.07667			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.44474			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.25735			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15698			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29910			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.54240			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.18320			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58498			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39658			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.38288			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.32000		10.00000	109.29200			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12648			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38138			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18630			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.54854			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15084			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.28323			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.26892			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.66813			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.16621			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.73500	94.16320		10.73500	94.13644			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.25500	95.60561		11.25500	95.57716			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21302			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.55350		0.00		0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.16252		0.00		0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.59054		0.00		0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.50266		0.00		0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.50853	8.80500	100.49292		0.00		0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36612		0.00		0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53639		0.00		0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	130.52148		0.00		0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.45315		0.00		0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.55015		0.00		0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.48625		0.00		0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05856		0.00		0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	81.48532		0.00		0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.62107		0.00		0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21302		0.00		0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	118.93483		0.00		0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	118.98334		0.00		0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.51392		0.00		0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.79555		0.00		0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22001		0.00		0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04596		0.00		0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.68818		0.00		0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30070		0.00		0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.50334		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
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.50903			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.21955			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.18505			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.49230			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	99.86007			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		100.00000		0.00000	100.46383			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.58694			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.24545			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.91500		106.62333		9.91500	105.42874			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.37738			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.38957			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.05500		108.56862		12.05500	107.08870			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.40533			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.08500		106.89328		12.08500	106.85864			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.90856		10.02000	108.87915			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.40533			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.52995			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	103.98671			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.35627			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.38494			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.38508			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26473			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.44500	103.58195		9.44500	103.55597			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50026			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.50836			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	101.66261		10.57000	101.63415			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.85010		11.00000	101.82046			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.61385			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.55328			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61284			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.84500	103.07726		11.84500	103.04503			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.68045			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.38482			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.57966			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.47774			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.05778			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27539			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.29910			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.37449			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.59206			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.51571			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.56309			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.15662			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.15570			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN400	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.66573			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.52529			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47637			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.06538			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.09464		7.01000	41.70072			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	169.70010			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	8.46000		98.10198		8.46000	147.61674			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.07500		36.62548		8.07500	161.29450			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.07500		37.07111		8.07500	161.63836			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.08986			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.06498			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95181			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.95181			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46930			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37491			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39351			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.93695			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.39123			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.59054			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.26726			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.35135			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.34291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.35129			0	0.00	
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.62887			0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.88584			0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.86517			0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.63000		106.15473		8.63000	104.62022			0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.59000		105.22346		8.59000	105.19915			0.00	1,660,000,000	2,830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08500		117.11184		10.08500	117.08020			0	0.00	
COJ06	On 09/12/2015	Spot Bond	7.29000		106.72944		7.29000	106.70844			0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.65500		106.66168		9.65500	106.63436			0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.69500		107.45456		9.69500	107.42662			0	0.00	
COT01	On 03/04/2023	Spot Bond	10.06500		96.09196		10.06500	96.06618			0	0.00	
COT02	On 03/04/2028	Spot Bond	10.80500		97.18598		10.80500	97.15803			0.00	4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.80500		95.06588		10.80500	95.03840			0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.85876			0	20,500,000.00	
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.45455			0	50,000,000.00	
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.82436		100.00000	10.79814			0	0.00	
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.92348			0	0.00	
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.24634			0	0.00	
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.87235			0	0.00	
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.60310			0	0.00	
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.77014			0	0.00	
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.55003			0	0.00	
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.88290		100.00000	10.85654			0	0.00	
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.15727		100.00000	13.12540			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPV01	On 30/06/2029	Spot Bond		11.42000	101.37881		11.42000	102.03232			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	15.50246		100.00000	15.46491			0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	6.56245		100.00000	6.54655			0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	16.30114		100.00000	16.26165			0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.47618			0	0.00
DENG44	On 29/09/2017	Spot Bond		8.04000	98.50776		8.04000	98.48666			0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01892			0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.92890			0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.52552			0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	84.42140		100.00000	84.23169			0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.53282			0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.94880			0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.09590			0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.35448			0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.79223			0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.92942			0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55852			0	0.00
DOL009	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	54.88232			0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.34463			0	0.00
DV2021	On 18/06/2021	Spot Bond		8.64500	105.62312		8.64500	105.59857			0	0.00
DV21	On 15/06/2016	Spot Bond		7.30000	106.79200		7.30000	106.77096			0	0.00
DV22	On 07/02/2020	Spot Bond		8.48000	106.39577		8.48000	106.37136			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond		9.32500	105.96472		9.32500	105.93805			0	1,050,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV24	On 18/02/2024	Spot Bond		9.32500	104.61175		9.32500	104.58541			0	0.00
DV29	On 18/02/2029	Spot Bond		9.47500	107.31357		9.47500	107.28613			600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.07631			0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96573			200,000,000	200,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.23319			0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.01883			300,000,000	300,000,000.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29013			0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.30916			0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.13345			0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79633			0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.65540			0	0.00
E170	On 01/08/2020	Spot Bond		8.02500	126.96523		8.02500	126.93764			4,200,000,000	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	95.47937			0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond		2.15500	102.58055		2.15500	102.55365			0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.37335		1.20000	135.30104			30,000,000,000	37,550,000,000.00
EL28	On 02/05/2028	Spot Bond		1.95500	124.96191		1.91000	125.55348			0	0.00
EL29	On 19/11/2029	Spot Bond		1.89000	113.78476		1.89000	113.75586			0	0.00
EL30	On 29/07/2030	Spot Bond		1.87000	115.07972		1.87000	115.05046			0	0.00
EL31	On 02/06/2031	Spot Bond		1.99000	106.23947		1.99000	106.21212			0	0.00
EL36	On 31/01/2036	Spot Bond		2.13500	102.85745		2.13500	102.83055			39,500,000,000	39,500,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.49500	107.57971		9.49500	107.55214			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	9.39500		107.89416		9.39500	107.86725			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.85500		101.62327		9.85500	101.59671			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.11000		93.32455		10.11000	95.89760			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.25000		104.07668		10.25000	102.88211			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05591			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	97.94773			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43167			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.32189			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.30973			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.29376			0	10,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.56123			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.70353			0	44,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.92586			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		96.95411		100.00000	96.70294			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.86000		105.20788		10.86000	105.17696			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.34610			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.55341			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.80681			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.85000		98.06150		9.85000	98.03574			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	97.87159			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.11271			0	0.00
ERS3B3	On 17/11/2025	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
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.01491		0.00		0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.01892		0.00		0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.13077		0.00		79,400,000	39,700,000.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.32000	10.00000	109.29200		0.00		0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05917		0.00		0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.06154		0.00		0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.05868		0.00		0	68,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.06067		0.00		0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00940		0.00		0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00858		0.00		0	46,000,000.00
ES15	On 30/08/2015	Spot Bond	6.65000	102.01635	6.65000	101.99810		0.00		30,400,000,000	30,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.88500	104.28723	7.88500	104.26520		0.00		9,485,084,400	3,178,897,200.00
ES23	On 25/01/2023	Spot Bond	8.56500	111.16164	8.56500	111.13589		0.00		12,141,291,300	51,222,333,500.00
ES26	On 02/04/2026	Spot Bond	8.89000	93.90438	8.89000	93.88207		0.00		80,543,972,300	46,551,270,300.00
ES33	On 15/09/2033	Spot Bond	9.55500	83.75029	9.62000	83.24947		0.00		57,143,063,500	30,575,400,000.00
ES42	On 25/04/2042	Spot Bond	9.69500	89.25173	9.69500	89.22864		0.00		31,564,978,100	32,435,335,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.03931		0.00		0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	98.23136		0.00		0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	99.92094		0.00		0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.71600		0.00		0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.19119		0.00		0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.99980		0.00		0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	99.99998		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
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56178			0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.29541			0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.80147			0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.17827			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.79296		100.00000	10.76682			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	10.50449		100.00000	10.47904			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.38550			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.32943			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.54727			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.65505			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.37000	100.93926		9.37000	100.91387			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.35479			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.35472			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.51790			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.80558			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.83920			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.86978			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.14500	103.74125		10.14500	104.02012			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	102.00804			0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.22000	110.22022		10.22000	110.19004			0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.18132			0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.84500	134.77560		1.84500	135.64536			0	0.00
FRBI23	On 07/12/2023	Spot Bond		1.86000	131.13926		1.86000	284.14733			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.03500	108.46862		2.03500	115.27147			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.19000	104.94086		2.19000	165.68068			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.03000	123.42510		2.03000	226.45059			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.11000	104.39116		7.11000	104.37128			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.64400	66.56154		7.64400	65.98319			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.41500	42.78442		9.41500	41.90091			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	41.47444		9.65000	40.55147			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.22885			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63791			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41881			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55704			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.04004		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53344			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46153			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65964			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.50836			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.03219		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.60363			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.97546			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.91719			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	24.26892		100.09221	24.21008			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36946			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.47144			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.82292			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.80138			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.52323			0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.54012			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.40695			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.43308			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.87555			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.40797			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		62.90657		13.22500	62.88433			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32759			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.32927			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.95789			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.38956			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.26500		100.18833		3.26500	103.62293			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.44982			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.44982			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.00008			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.21302			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.41272			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.36612			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.33429			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.38562			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.56186			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.21121			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.38167			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.56717			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.79223			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.41969			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.81291			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.31921			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.43308			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.43308			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.32270			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.03027			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.08618			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09607			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.32000		10.00000	109.29200			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.86646			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.51337			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.84972			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.07799			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82743			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.82965			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76194			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69301			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.76194			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69025			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.34398			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.37704		8.75000	100.35344			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.40630			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.01178		100.00000	10.98510			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.09483		100.00000	10.07037			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.31864			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.79336		100.00000	11.76479			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.23224			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.54625		100.00000	21.49348			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31156			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.42189		100.00000	10.39664			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.76976		100.00000	20.71945			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.31152			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.74282		100.00000	20.69258			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.31076			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.29535			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.38118			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.35820			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.65500		129.18919		2.65500	129.15356			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20771			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20502			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.20502			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.02032			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.19498			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.45481			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33219			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33974			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	101.07003			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.89984			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC37	On 20/06/2015	Spot Bond			0.00000		100.00000		0.00000	101.52825			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.51986			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			0.00000		100.00000		0.00000	101.67858			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.52964			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond			3.18500		117.89659		3.18500	125.09820			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.54681			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond			0.00000		100.00000		0.00000	101.56198			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond			3.23500		108.93409		3.23500	124.72320			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond			3.21500		106.67062		3.21500	124.87304			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond			2.40500		102.50553		2.40500	128.79874			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond			2.47500		103.32352		2.47500	137.72411			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.59280			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.35130			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.53674			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.78596			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond			0.00000		100.00000		0.00000	101.72201			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.47156			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.46989			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond			0.00000		100.00000		0.00000	101.27771			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond			100.00000		11.93810		100.00000	11.90918			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond			100.00000		39.97848		100.00000	39.88163			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond			100.00000		91.49601		100.00000	91.27231			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond			100.00000		22.54277		100.00000	22.48816			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond			100.00000		33.05655		100.00000	32.95334			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
FRD12U	On 20/03/2018	Spot Bond	100.00000		10.00811	100.00000	9.98387		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.77983	100.00000	11.75098		0.00		0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.33773		0.00		0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.60443		0.00		0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.93244		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.29449		0.00		0	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.97725		0.00		0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.18212		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	102.10471		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	1.88800		85.51674	1.88800	110.26564		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.25500		106.04317	2.25500	115.60913		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.60791		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.81977	10.38000	100.79139		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.81977	10.38000	100.79139		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.82204		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.39500		103.93129	2.39500	112.80603		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.34000		214.91954	2.34000	216.85194		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.36500		113.43017	2.36500	113.39977		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.37000		214.01693	2.37000	215.94972		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.57354		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.12000		114.45066	2.12000	114.42075		0.00		0	0.00
FRS115	On 31/03/2038	Spot Bond	2.45500		111.65992	2.45500	111.62972		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
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.00490			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	52.29400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27736			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.56000		109.63645		2.56000	109.60648			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.49000		117.70125		2.49000	212.38668			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.54000		115.99948		2.54000	210.92342			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.05000		100.81162		2.05000	100.78549			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.57000		165.83174		2.57000	210.05144			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.83500		90.50124		2.83500	104.51358			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.82000		98.24630		2.82000	154.73349			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.28500		84.12667		3.28500	96.78483			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.81000		98.22187		2.81000	154.90062			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.18630			0	0.00
FRS131	On 31/03/2028	Spot Bond	2.87000		153.47721		2.87000	153.77001			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.08000		195.00347		3.08000	193.31915			0	0.00
FRS133	On 24/03/2020	Spot Bond	100.00000		3.13905		100.00000	100.00000			10,000,000,000	10,000,000,000.00
FRS134	On 31/01/2038	Spot Bond	2.25000		100.00000		2.25000	0.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	1.98000		130.05066		1.98000	281.78767			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.87000		131.04813		1.87000	283.94980			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.59000		124.68295		2.59000	270.15268			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.31500		103.52428		2.31500	131.83429			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.49907			0	0.00
FRS51	On 31/01/2022	Spot Bond	1.84500		135.67978		1.84500	131.49778			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.70163			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.96160			0	0.00	
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.37193			0	0.00	
FRS64	On 26/01/2042	Spot Bond	2.23500		113.38927		2.23500	113.35929			0	0.00	
FRS69	On 31/05/2017	Spot Bond	104.97509		25.38468		104.97509	25.32046			0	0.00	
FRS73	On 12/06/2017	Spot Bond	101.07593		29.54164		101.07593	29.46938			0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759		21.82967		100.44759	21.77657			0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967		27.85208		100.76967	27.78415			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	1.86000		123.47126		1.86000	123.43996			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	1.98000		100.78770		1.98000	115.82572			0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.83023			0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.01000		100.52440		2.01000	115.52303			0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.98464			0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.07000		129.24136		2.07000	354.80237			0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.27474			0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.80235			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	7.58000		101.97745		7.58000	101.95684			0	0.00	
FRX17	On 15/09/2017	Spot Bond	8.12500		102.32815		8.12500	102.30601			0	0.00	
FRX18	On 14/04/2018	Spot Bond	8.32000		106.58253		8.32000	106.55879			0.00	8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.92000		100.45789		8.92000	100.43408			0	760,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.26500		99.06152		9.26500	99.03701			0.00	1,766,666,700	1,766,666,700.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	9.87500	90.37707	9.87500	90.35340	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	9.89500	110.00767	9.89500	109.97849	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.26500	95.81585	10.26500	96.21120	0.00	200,000,000	600,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.58000	96.34469	10.58000	96.81190	0.00	12,000,000,000	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.70500	93.25234	10.70500	93.22548	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.13000	80.88360	10.13000	80.86176	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.20790	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.22478	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.26694	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.33442	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.38502	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	101.60411	0.00	0	0.00			
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.01697	0.00	0	14,704,800.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01764	0.00	0	114,000,000.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	99.86669	0.00	0	60,000,000.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01833	0.00	0	28,000,000.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01909	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.01971	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.02246	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	51.44897	100.00000	51.32433	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.63171	100.00000	8.61079	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.44816	100.00000	1.44465	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24296	100.00000	0.24237	0.00	0	0.00			
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	10.00811	10.00811	100.00000	9.98387			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.67908	1.67908	100.00000	1.67501			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.28170	0.28170	100.00000	0.28102			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.89560			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.26500	101.41715	101.41715	9.26500	101.39205			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.91979			0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.91706			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.91596			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.90885			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.90010			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	100.00000	0.00000	99.89463			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.17745			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.63434	10.63434	100.00000	10.60858			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.45375	18.45375	100.00000	18.40904			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
GRB03U	On 03/03/2019	Spot Bond	100.00000		13.09622	100.00000	13.06449		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.45640	100.00000	10.42375		0.00		0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.45649		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.47428		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.49632		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.52690		0.00		0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.63493		0.00		0	305,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.75328		0.00		0	115,146,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.13567		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.49090		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	99.99966		0.00		0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.20971		0.00		0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001		0.00		0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.04352		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.63398		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.45710		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.68752	100.00000	9.66405		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.71112		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.44787		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.35692		0.00		0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.36102		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
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02779			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.24843			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66558			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.38188		101.00025		7.38188	92.40774			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.69492			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.38217		100.92818		8.38217	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.73262			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.83248		100.96790		8.83248	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.77867			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		100.00000		0.00000	100.74541			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.87494			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.17699			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.14500		103.71457		9.14500	103.68896			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.02222			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.02088			0	8,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.27000		109.11366		8.27000	109.08924			1,760,000,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.73000		132.33103		1.73000	286.73061			124,000,000	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.73000		135.54334		1.73000	293.69094			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.59000		99.85252		9.59000	99.82669			3,060,000,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.63000		99.45512		9.63000	99.42929			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		37.26306		100.00000	37.17279			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		89.67299		100.00000	89.45586			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		41.03777		100.00000	40.93726			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
I2025	On 31/01/2025	Spot Bond	1.36500		122.26042		1.37000	122.17737			56,036,200,000	38,423,500,000.00
I2038	On 31/01/2038	Spot Bond	1.63500		129.09985		1.63500	129.06783			88,672,600,000	22,127,627,600.00
I2046	On 31/03/2046	Spot Bond	1.70000		129.47045		1.70000	129.43821			11,282,200,000	10,906,000,000.00
I2050	On 31/12/2050	Spot Bond	1.70000		140.43589		1.70000	140.40084			5,781,000,000	27,544,026,450.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24300			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.05000		102.86561		8.05000	102.84355			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.01500		106.71377		8.01500	106.69098			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.87000		102.56971		7.87000	102.54784			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35446			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.24500		101.61514		1.24500	131.27958			0	0.00
IBL36	On 31/01/2022	Spot Bond	1.91500		106.06388		1.91500	135.06986			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.62803			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.13500		102.76098		8.13500	102.73860			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.36578			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.04871			0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18497			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.70000		101.21330		8.70000	101.18962			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.15000		95.46035		9.15000	95.43676			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.27586			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.80500		97.33607		8.80500	97.31316			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20000		102.30951		9.20000	102.28410			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.32673			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.45183			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.81000		101.58008		7.81000	101.55859			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.48000		101.45032		8.48000	101.42705			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.46579			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.15585			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.78500		103.45439		7.78500	103.43257			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.44000		104.79428		8.44000	104.77036			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.54500		106.77885		9.54500	106.75135			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.01656			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.53064			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.33821			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL64	On 29/07/2019	Spot Bond			0.00000		100.00000		0.00000	100.44725			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		100.00000		0.00000	100.45610			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.00000		0.00000	101.44130			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.64500		129.04999		2.64500	129.23151			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00919		100.00000	0.00917			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.00000		0.00000	100.63313			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.00000		0.00000	100.58942			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.79500		98.74323		8.79500	98.72001			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.00000		0.00000	99.92514			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.00000		0.00000	99.92234			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.80500		98.39475		9.80500	98.36874			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.52582		5.00000	101.51197			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.44626		5.00000	100.43272			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.74536		4.00000	100.73453			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.37946		4.00000	100.36859			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		44.59839		100.00000	44.48915			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		44.42272		100.00000	44.31393			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		44.42272		100.00000	44.31393			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		104.41132		9.20000	104.38567			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.02048			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.62203		100.00000	8.60114			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.11635			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000		21.27895		100.00000	21.22740			0.00	89,060,000,000	50,500,000,000.00
IN253U	On 04/07/2015	Spot Bond			100.00000		91.49601		100.00000	91.27231			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
IN269U	On 25/07/2017	Spot Bond	100.00000	14.34047	100.00000	14.30535			0.00		0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	20.12537	100.00000	20.07661			0.00		0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.51536	100.00000	1.51246			0.00		0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.46357	100.00000	9.44039			0.00		0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.74662	100.00000	10.71971			0.00		0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.41275	100.00000	10.38725			0.00		0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	30.52716	100.00000	30.45239			0.00		0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	88.37772	100.00000	88.16425			0.00		0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	81.47321	100.00000	81.29176			0.00		0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	80.39648	100.00000	80.21978			0.00		0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	94.81991	100.00000	94.11230			0.00		0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	94.86653	100.00000	94.15857			0.00		0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	99.18478	100.00000	99.45504			0.00		0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	88.80779	100.00000	88.59223			0.00		0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000	83.82877	100.00000	83.57778			0.00		0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000	79.34783	100.00000	79.17570			0.00		30,000,000,000	30,000,000,000.00
IN546U	On 10/11/2015	Spot Bond	100.00000	78.83604	100.00000	78.61643			0.00		0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000	80.57395	100.00000	80.39648			0.00		0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000	99.92991	6.40000	99.85992			0.00		0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000	99.79003	6.40000	99.72024			0.00		0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000	99.68538	6.40000	99.61573			0.00		0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000	99.07211	6.45000	99.00278			0.00		0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000	98.92671	6.60000	98.85598			0.00		0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
INA531	On 28/07/2015	Spot Bond			6.60000		98.80299		6.60000	98.73244			0.00	0	0.00
INA533	On 11/08/2015	Spot Bond			6.60000		98.55649		6.60000	98.48628			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.31415			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond			10.93125		102.37457		10.93125	102.21458			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond			10.93125		101.60582		10.93125	101.56307			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond			0.00000		100.00000		0.00000	101.41464			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.38777			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond			6.50000		100.86005		6.50000	100.84242			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond			0.00000		100.00000		0.00000	101.49163			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond			0.00000		100.00000		0.00000	93.36489			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond			0.00000		100.00000		0.00000	101.34062			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond			0.00000		100.00000		0.00000	100.72752			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond			10.00000		109.32000		10.00000	109.29200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond			0.00000		100.00000		0.00000	101.36367			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond			0.00000		100.00000		0.00000	103.44701			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond			0.00000		100.00000		0.00000	99.87789			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond			0.00000		100.00000		0.00000	100.65252			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond			0.00000		100.00000		0.00000	97.95173			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond			0.00000		100.00000		0.00000	97.81132			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond			100.00000		71.85039		100.00000	71.70923			0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond			100.00000		36.98478		100.00000	30.74217			0.00	02,500,000,000	02,500,000,000.00
INLV01	On 12/08/2024	Spot Bond			0.00000		100.00000		0.00000	100.25582			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond			100.00000		87.32057		100.00000	87.11217			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond			10.00000		109.32000		10.00000	109.29200			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
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80527			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.81555			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.56000		101.33376		8.56000	101.31055			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03749			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.06198			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.07832			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.74333			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.78047			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.75803			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63991			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54500		99.26471		9.54500	99.23956			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.46804			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.70500		103.68136		8.70500	103.65735			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.92620			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.89057			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.28678			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.43914			0	0.00
IV014	On 22/06/2015	Spot Bond	8.18000		104.54617		8.18000	104.52291			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.85493			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.85677			0	0.00
IV017	On 31/01/2022	Spot Bond	3.19500		98.17807		3.19500	127.48680			0	0.00
IV019	On 31/03/2028	Spot Bond	3.37000		145.89769		3.37000	150.12364			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.16314			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.90323		0.00		0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000	0.00000	100.75701		0.00		0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000	0.00000	101.66059		0.00		0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000	0.00000	101.29692		0.00		0	0.00
IV030	On 31/01/2025	Spot Bond	3.37000		101.83275	3.37000	108.83689		0.00		0	0.00
IV030A	On 31/01/2025	Spot Bond	3.37000		101.74786	3.37000	108.83689		0.00		0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.77151		0.00		0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.17459		0.00		0	0.00
IV08	On 30/04/2018	Spot Bond	10.24000		109.48754	10.24000	109.45784		0.00		0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.46642		0.00		0	0.00
IV19A	On 31/03/2028	Spot Bond	3.47000		144.34748	3.47000	144.30463		0.00		0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805		0.00		0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176		0.00		0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386		0.00		0	0.00
IWA521	On 21/05/2015	Spot Bond	6.40000		99.98247	6.40000	99.61573		0.00		0	0.00
IWA522	On 28/05/2015	Spot Bond	6.40000		99.89491	6.40000	99.49408		0.00		0	0.00
IWA523	On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.37273		0.00		0	0.00
IWA524	On 11/06/2015	Spot Bond	6.40000		99.65054	6.40000	99.25167		0.00		0	0.00
IWA528	On 09/07/2015	Spot Bond	6.45000		99.15892	6.45000	98.76089		0.00		0	0.00
IWA529	On 16/07/2015	Spot Bond	6.45000		99.03744	6.45000	98.64038		0.00		0	0.00
IWA530	On 23/07/2015	Spot Bond	6.60000		98.89133	6.60000	98.48628		0.00		0	0.00
IWA531	On 30/07/2015	Spot Bond	6.60000		98.76770	6.60000	98.69720		0.00		0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.64722		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
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.66501			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.88445			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.01767			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.97919			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.66417			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.80536			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.81051			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.82080			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.77446			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.66139			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.46805			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.33848			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.12127			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.91166			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.91261			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.95788			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55618			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.24416			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10678			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.13501			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.13500			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.04000		104.06148		9.04000	104.03607			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		15.44874	100.00000	15.41417				0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.74279	100.00000	10.71648				0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67011				0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21500		103.64885	9.21500	103.62306				0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.47677				0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.14377				0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.29564				0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	104.19137				0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.53422				0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.55473				0	0.00
IVC047	On 27/10/2015	Spot Bond	6.98000		100.69745	6.98000	100.67876				0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.33598				0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.99978				0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.73034				0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.37800				0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.20612				0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.22461				0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.61186				0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.25210				0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.45319				0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.54189				0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.46261				0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.60001				0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.32433	100.00000	51.20000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.13993			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.68290			0	13,500,000.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.54946			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.69116			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		84.06467	100.00000	83.87097				0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.88597			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.44162			0	0.00
KW01	On 31/10/2027	Spot Bond		8.45500	139.16323		8.45500	139.13191			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17215			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.48018			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.66836			0	60,000,000.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.24296			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.82991			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.15000		97.96181	10.15000	97.93503				0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		102.27811	9.71000	102.25132				0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44775			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73500		99.94027	8.73500	99.91667				0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.86500		97.96499	8.86500	97.94177			0.00	2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.82000		99.79767	9.82000	99.77124			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.66039			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.10526			0	0.00
LHL02	On 13/12/2015	Spot Bond	8.00000		106.14366	8.00000	106.12079			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.29280			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.88695		0.00	0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.01931		0.00	0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.02221		0.00	0	55,000,000.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.02379		0.00	0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.15152		0.00	0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.26006		0.00	0	0.00	
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.66921		0.00	0	0.00	
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.14677		0.00	0	0.00	
MAQ070	On 30/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.79315		0.00	0	0.00	
MAQ071	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.56766		0.00	0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.40612		0.00	0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.41668		0.00	0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35669		0.00	0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.09610		0.00	0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.78170		0.00	0	550,000,000.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08545		0.00	0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.57595		0.00	0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.18809		0.00	0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.75368		0.00	0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.28121		0.00	0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.27163		0.00	0	0.00	
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.27770		0.00	0	0.00	
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.39601		0.00	0	0.00	
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.72497		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
MBF045	On 13/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.78468			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		59.36432		100.00000	59.22051			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.71254		100.00000	21.65936			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		21.02916		100.00000	20.97766			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		21.11262		100.00000	21.06091			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		20.29383		100.00000	20.24468			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		21.22740		100.00000	21.17597			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.44718			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.70000		101.96213		8.70000	101.93841			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.72000		101.48553		8.72000	101.46186			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	103.09253			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.89127			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.88715			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	103.01497			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.95000		101.90355		7.95000	101.88185			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.69000		105.49958		8.69000	105.47479			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.47000		106.37910		9.47000	106.35190			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.21632			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.25852			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50000		104.26003		9.50000	104.35828			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15000		101.93373		7.15000	101.91421			0	2,487,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.84078			0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.87500		99.62419		8.87500	99.60044			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.35645			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.34500		106.61561		9.34500	104.92969			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.84979			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.03375		100.00000	24.97310			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.85906			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.57500		99.63071		8.57500	99.60772			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.10000		103.63175		7.10000	103.61180			0	641,430,000.00
MTN04	On 13/07/2017	Spot Bond	8.56500		106.59465		8.56500	106.56996			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.51031		100.89771	6.49441			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.59586		100.61875	6.57978			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
NAM01	On 19/11/2022	Spot Bond	8.91000		96.56742		8.91000	96.54455			0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.57500		101.48317		7.57500	101.46232			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.02000		103.88176		9.02000	103.85645			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.79500		104.23150		8.79500	104.20712			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.24500		104.55067		9.24500	104.52499			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.89938			0	110,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.15500		104.36059		9.15500	104.35568			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.68678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK15A	On 11/02/2022	Spot Bond		9.39500	99.43710		9.39500	99.40039			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.78912			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.05500	98.79210		10.05500	98.76533			14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61191			0	300,000,000.00
NBK17A	On 22/04/2026	Spot Bond		10.23500	98.95049		10.23500	98.92351			1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.67222			0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.06378			0	117,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.85396			0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.14715			0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.19531			0	40,000,000.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.18400			0	30,000,000.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.18882			0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.20671			0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.20192			0	0.00
NBK26B	On 22/04/2026	Spot Bond		0.00000	100.00000		0.00000	100.65755			0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.98000	102.99036		6.98000	102.97110			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.93646			1,636,800,000	409,200,000.00
NBK3A	On 09/09/2019	Spot Bond		8.72000	111.66552		8.72000	111.63962			6,800,000,000	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.63000	38.55068		10.63000	38.54001			0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.70726			0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.66000	102.86004		7.66000	102.83904			1,881,556,000	1,881,556,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19833			0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.75164			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	96.43357		0.00		0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.66454		0.00		0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.49624		0.00		0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.47691		0.00		0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.89184		0.00		0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.91747		0.00		0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.13063		0.00		0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.31333		0.00		0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.24584		0.00		0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.56245		0.00		0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.20447		0.00		0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.18675		0.00		0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.18591		0.00		0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.42394		0.00		0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.36612		0.00		0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.80000	107.97583	9.80000	106.77332		0.00		0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.35774		0.00		0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.83500	106.73363	9.83500	105.68035		0.00		0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.36612		0.00		0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.22869		0.00		0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.22918		0.00		0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.37951		0.00		0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.39625		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
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.66154			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.89538			0	0.00
NED11	On 17/09/2015	Spot Bond		7.09000	102.91116		7.09000	102.89163			4,400,000,000	1,100,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.56465			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.64921			0	250,000,000.00
NED15	On 08/04/2024	Spot Bond		9.90000	105.99705		9.90000	104.64318			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	99.28003			1,300,000,000	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.83857			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.83550			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80312			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	116.43905		9.44500	116.40985			0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.20431			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.32000		10.00000	109.29200			0	0.00
NILB10	On 08/12/2016	Spot Bond		1.88000	171.17902		1.88000	171.13550			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.23000	99.45302		2.23000	143.58943			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.25642		3.45000	184.19934			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.62000	109.37098		2.62000	109.33784			0	0.00
NILB14	On 31/03/2028	Spot Bond		2.96000	151.61885		2.96000	142.21261			0	0.00
NILB15	On 31/03/2028	Spot Bond		2.87000	153.81418		2.87000	153.77001			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.55000	106.31499		8.55000	106.29040			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.18000	104.78787		9.18000	104.96040			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.98129			0	42,900,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98302				0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000	0.00000	99.98241				0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.98176				0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.98217				0	111,400,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000		104.76613	9.38000	106.36025				0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98181				0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.98135				0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.98162				0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58000		104.74453	9.58000	104.91207				0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.98087				0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.98108				0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000	0.00000	99.98094				0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000	0.00000	99.97566				0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.97740				0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000	0.00000	99.98053				0	0.00
NRA018	On 30/11/2018	Spot Bond	8.49000		110.95407	8.49000	110.92872				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.24500		116.62957	9.24500	116.60092				0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.77500		174.89686	1.77500	174.85289				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.05500		115.74293	10.05500	115.71173				1,400,000,000	3,100,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.80394				0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.60339				300,000,000	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.28117				0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000	0.00000	99.72322				0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.88316				0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.00733			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.42722			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		19.58789		100.00000	19.53885			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		87.75340		100.00000	87.54545			0	0.00
OML01	On 27/10/2015	Spot Bond	6.99000		101.39207		6.99000	101.37323			1,000,000,000	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.83531			0	0.00
OML03	On 27/11/2024	Spot Bond	9.70000		97.15066		9.70000	98.25351			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.45852			0	0.00
OML05	On 19/03/2025	Spot Bond	9.87500		100.95790		9.87500	101.21107			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.42500		101.06074		10.42500	101.23329			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.05500		101.15080		11.05500	101.25194			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		34.56401		100.00000	34.48027			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.20000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.58356			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.53108			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.32046			0	40,000,000.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.14001			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.17439			100,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.21087			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.62536			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.44500		104.46553		9.44500	105.71470			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.45867			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47107			0	20,000,000.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.47665			0	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.48904			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.54226			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.55463			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47740			0	0.00
R010P	On 21/12/2025	Spot Bond	7.87500		44.15885		7.87500	44.14948			0	0.00
R158	On 15/09/2015	Spot Bond	6.00000		104.75253		6.00000	104.73563			34,600,000,000	13,419,080,000.00
R158P	On 15/09/2015	Spot Bond	6.45000		97.99131		6.45000	97.97435			0	0.00
R159	On 15/09/2016	Spot Bond	6.55000		111.09288		6.55000	111.07342			56,907,858,900	6,700,000,000.00
R159P	On 15/09/2016	Spot Bond	6.38000		92.07191		6.38000	92.05620			0	0.00
R186	On 21/12/2026	Spot Bond	8.03500		122.72993		8.05500	122.53625			82,854,284,400	63,767,146,300.00
R187P	On 21/12/2026	Spot Bond	7.79500		41.24256		7.79500	41.23390			0	0.00
R188P	On 21/12/2027	Spot Bond	7.71500		38.57837		7.71500	38.57035			0	0.00
R197	On 07/12/2023	Spot Bond	1.37500		294.00122		1.37000	294.03346			43,249,346,800	19,255,636,700.00
R202	On 07/12/2033	Spot Bond	1.56000		242.07136		1.54000	242.70240			89,863,705,200	79,409,604,300.00
R2023	On 28/02/2023	Spot Bond	7.84000		101.21292		7.84500	101.16316			84,362,151,000	38,253,600,000.00
R203	On 15/09/2017	Spot Bond	7.00500		104.12679		7.01500	104.08587			03,532,257,500	40,874,746,800.00
R2030	On 31/01/2030	Spot Bond	8.48000		98.44354		8.48000	98.42095			44,990,718,300	33,004,900,000.00
R2032	On 31/03/2032	Spot Bond	8.57500		98.28479		8.57500	98.26225			01,805,604,700	28,024,100,000.00
R2037	On 31/01/2037	Spot Bond	8.69500		100.69611		8.69500	100.67243			56,007,367,500	68,393,500,000.00
R204	On 21/12/2018	Spot Bond	7.26500		105.61304		7.27000	105.57658			38,047,071,000	41,694,401,700.00
R2044	On 31/01/2044	Spot Bond	8.75500		102.60852		8.75500	102.58424			41,977,325,000	14,122,300,000.00
R2048	On 28/02/2048	Spot Bond	8.74500		102.00406		8.74500	101.98033			56,194,572,500	70,049,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond	7.50000	101.56327	7.50000	101.54261	0.00	30,928,025,100	70,625,851,900.00			
R208	On 31/03/2021	Spot Bond	7.64000	96.80542	7.64500	96.76291	0.00	28,381,820,600	03,993,200,000.00			
R209	On 31/03/2036	Spot Bond	8.58000	78.42675	8.64000	77.93329	0.00	74,737,019,800	03,619,700,000.00			
R210	On 31/03/2028	Spot Bond	1.51500	178.45326	1.47000	179.29735	0.00	13,342,534,400	38,499,233,600.00			
R211	On 31/01/2017	Spot Bond	0.54000	132.84706	0.54500	132.80712	0.00	18,810,424,000	31,586,562,900.00			
R212	On 31/01/2022	Spot Bond	1.35000	139.82929	1.34500	139.83839	0.00	16,909,411,200	52,335,652,800.00			
R213	On 28/02/2031	Spot Bond	8.49000	88.73850	8.52500	88.44560	0.00	43,710,460,700	36,130,100,000.00			
R214	On 28/02/2041	Spot Bond	8.68000	79.14445	8.68000	79.12618	0.00	16,341,772,900	79,419,993,000.00			
R228C	On 15/09/2015	Spot Bond	6.45000	97.99131	6.45000	97.97435	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.37000	95.01651	6.37000	95.00032	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.38000	92.07191	6.38000	92.05620	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.52000	99.46697	6.52000	99.44930	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.39000	96.40286	6.39000	96.38620	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.37000	93.43775	6.37000	93.42166	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.43000	90.47035	6.43000	90.45462	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.99000	86.66890	6.99000	86.65254	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.04000	83.63771	7.04000	83.62182	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.27500	80.23072	7.27500	80.21497	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.25500	77.46830	7.25500	77.45313	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.23500	74.81543	7.23500	74.80083	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.22500	72.23541	7.22500	72.22133	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.46000	68.91831	7.46000	68.90444	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.44000	66.51165	7.44000	66.49830	0.00	0	0.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.56500	63.65795		7.56500	63.64496			0	0.00
R340C	On 21/12/2021	Spot Bond	7.53500	61.45467		7.53500	61.44219			0	0.00
R341C	On 21/06/2022	Spot Bond	7.50500	59.34483		7.50500	59.33282			0	0.00
R342C	On 21/12/2022	Spot Bond	7.47500	57.32401		7.47500	57.31245			0	0.00
R343C	On 21/06/2023	Spot Bond	7.43500	55.43121		7.43500	55.42010			0	0.00
R344C	On 21/12/2023	Spot Bond	7.39500	53.62162		7.39500	53.61093			0	0.00
R345C	On 21/06/2024	Spot Bond	7.99500	49.06613		7.99500	49.05557			0	0.00
R346C	On 21/12/2024	Spot Bond	7.95500	47.35434		7.95500	47.34419			0	0.00
R347C	On 21/06/2025	Spot Bond	7.91500	45.71987		7.91500	45.71013			0	0.00
R348C	On 21/12/2025	Spot Bond	7.87500	44.15885		7.87500	44.14948			0	0.00
R349C	On 21/06/2026	Spot Bond	7.83500	42.66757		7.83500	42.65856			0	0.00
R350C	On 21/12/2026	Spot Bond	7.79500	41.24256		7.79500	41.23390			0	0.00
R351C	On 21/06/2027	Spot Bond	7.75500	39.88053		7.75500	39.87220			0	0.00
R352C	On 21/12/2027	Spot Bond	7.71500	38.57837		7.71500	38.57035			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.54862			0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.92792			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.14199			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.01051			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72765			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.03953		100.00000	27.97159			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.37568		100.00000	14.34047			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	33.16834		100.00000	33.08799			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	84.23169		100.00000	84.04282			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.75330		100.00000	32.67396			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.78069	100.00000	18.73419		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.34915	100.00000	21.29409		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.29780	100.00000	8.27455		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.23250	100.00000	16.19064		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.15128	100.00000	13.11737		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.38825	100.00000	9.36404		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.51028		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.45634		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.75689		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.84768		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.39840		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.92893		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.48668		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.13219		0.00		10,000,000,000	2,500,000,000.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.13650		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	100.00000		17.24116	100.00000	100.00000		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		18.91006	100.00000	18.86425		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.26541	100.00000	13.23327		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.99055	100.00000	10.96393		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.15571	100.00000	10.13111		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.12926		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.91895		0.00		10,600,000,000	5,300,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.34564		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
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.59432			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.76732			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.66166			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.58273			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.93139			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65707			0	500,000,000.00
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	100.00000		0.00000	87.56248			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.06399			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.96396			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.03999			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.67699			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.83070			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	96.71915			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	105.59440		12.35000	105.55945			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	13.97263		100.00000	13.93879			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.89187			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.73845		100.00000	6.72195			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	36.59085		100.00000	36.50123			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	54.00626		100.00000	53.87543			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.71254		100.00000	13.66247			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	39.54801		100.00000	39.45221			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.12827			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.06841			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RW21	On 21/04/2021	Spot Bond	8.94500		105.45939		8.94500	105.43418			0	760,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.29500		105.49801		9.29500	105.47168			0	0.00	
RW28	On 10/12/2028	Spot Bond	9.78500		90.32940		9.78500	107.96092			0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.08396			0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.75000		104.22610		7.75000	104.20421			0	1,457,900,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.84464			0	0.00	
SBK14	On 01/12/2017	Spot Bond	9.26500		100.61318		9.26500	105.40494			0	15,000,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.40766			0	0.00	
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.61075			0	0.00	
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.87035			0	0.00	
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00568			0	0.00	
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.62173			0	0.00	
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	102.11227			0	10,000,000.00	
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.59750			0	0.00	
SBK7	On 24/05/2015	Spot Bond	6.90000		99.96220		6.90000	99.94332			0	0.00	
SBK9	On 10/04/2018	Spot Bond	8.77000		100.02259		8.77000	99.99913			0.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.49000		104.26802		7.49000	104.24712			0	0.00	
SBN29	On 15/09/2015	Spot Bond	7.87000		104.14517		7.87000	104.12327			0	0.00	
SBN31	On 15/09/2015	Spot Bond	7.25000		104.34576		7.25000	104.32550			0	0.00	
SBN33	On 15/09/2017	Spot Bond	8.41500		101.16404		8.41500	101.14137			0	0.00	
SBN34	On 15/09/2015	Spot Bond	7.39500		104.29878		7.39500	104.27813			0	0.00	
SBN35	On 15/09/2015	Spot Bond	7.91000		104.13226		7.91000	104.11025			0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBN45	On 15/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.35854			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.00000		0.00000	100.96262			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			8.06500	103.20068		8.06500	103.17850			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	100.00000		0.00000	100.87471			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.00000		0.00000	101.23821			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	100.00000		0.00000	102.44569			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.40500	107.70910		9.40500	107.68190			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.95500	100.81266		9.95500	100.78605			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	100.00000		0.00000	100.13559			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.00000		0.00000	99.93385			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	100.00000		0.00000	100.10766			0.00	0	50,000,000.00
SBS24	On 24/05/2019	Spot Bond			0.00000	100.00000		0.00000	101.10385			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.85000	100.01830		8.85000	99.99438			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	23.78943		100.00000	23.73620			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.38500	106.89726		9.38500	106.87018			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	100.00000		0.00000	100.32234			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.89500	103.14827		8.89500	103.12362			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.96500	88.29391		9.96500	88.27020			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00000		0.00000	100.87119			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.70500	104.87747		9.70500	104.85017			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond			0.00000	100.00000		0.00000	101.25275			0.00	0	26,000,000.00
SBS33	On 19/09/2019	Spot Bond			0.00000	100.00000		0.00000	101.28705			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			9.85500	103.20146		9.85500	103.17449			0.00	2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond			0.00000	100.00000		0.00000	100.44717			0.00	0	15,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.45904			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.90000		98.98568		8.90000	98.96187			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.15500		96.34060		10.15500	96.31425			6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.57500		96.62249		10.57500	96.59499			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.34500		96.57457		9.34500	96.55061			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.55000		108.34625		7.55000	108.32407			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.98000		130.05066		1.98000	281.78767			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.19000		102.95536		1.19000	131.39876			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.27605		100.00000	25.21482			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.79950			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.73199		100.00000	24.67208			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.47543		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81500		115.96574		1.81500	130.05275			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.86005		6.50000	100.84242			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.55305			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.12124			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.69295			0	0.00
SHS05	On 29/06/2017	Spot Bond	9.04500		102.89148		9.04500	102.86648			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.28619			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.04521			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23617			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	33.00730		100.00000	32.92734			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.32000		10.00000	109.29200			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.48893			0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.44743			500,000,000	500,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	37.35355		100.00000	37.26306			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	45.34816		100.00000	45.23830			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	31.65614		100.00000	31.57860			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.35500	103.62064		9.35500	103.59489			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69755			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.91695			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.80000	104.66029		7.80000	104.63817			2,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.87000	101.30495		8.87000	101.79011			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.41500	101.16404		8.41500	101.14137			8,040,000,000	5,820,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.99982			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.07426			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.40872			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	96,000,000.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.85374			0	37,000,000.00
SSA01	On 28/06/2016	Spot Bond		8.11500	105.38695		8.11500	105.36392			240,000,000	60,000,000.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.91273			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.73709			0	500,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.27500		96.07835		9.27500	96.05456			4,240,000,000	2,260,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.78441			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.27492			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.51181			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.21500		89.97445		9.21500	89.95231			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.21500		89.97445		9.21500	89.95231			0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92000		96.28301		8.92000	96.25981			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.41171			0	0.00
SSN009	On 15/09/2017	Spot Bond	7.89500		102.24386		7.89500	102.22234			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.12000		114.01582		2.12000	114.42075			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.58000		101.57219		8.58000	101.54875			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		99.90554		8.50000	99.88194			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.13500		106.82210		10.13500	106.79310			2,500,000,000	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.59014			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.39500		75.50034		10.39500	75.47955			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.65339			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.70454			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27422			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.78693			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.39884			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.91366			0	0.00
SSN031	On 16/02/2016	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
SSN032	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	101.25384			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.43410			0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.98254			0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.85973			0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.66783			0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.64915			0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.52850			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.23897			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.93135			0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.61339			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.61325			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.71847			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.49380			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.43191			400,000,000	400,000,000.00
SY1242	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.44036			0	0.00
SY1243	On 17/08/2015	Spot Bond	100.00000		80.75221	100.00000	80.57395				12,400,000,000	6,200,000,000.00
SY1244	On 18/08/2015	Spot Bond	100.00000		80.57395	100.00000	80.39648				13,400,000,000	6,700,000,000.00
SY1245	On 17/06/2015	Spot Bond	100.00000		93.35038	100.00000	93.11224				0	0.00
SZ18	On 30/09/2015	Spot Bond	6.46000		103.84239	6.46000	103.82444				560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.70500		103.24610	8.70500	103.22206				0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
T12A11	On 21/02/2048	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
T12A12	On 21/02/2048	Spot Bond		9.15000	98.78057		9.15000	98.75629			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	54.09530		100.00000	65.97027			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59848			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.32933			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.59882			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17416			0	60,900,000.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.23326			0	3,500,000.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.01878			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.85707			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43184			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41592			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.44591			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.80000	103.72061		7.80000	103.69869			0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.62305			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.63962			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.66584		7.83000	102.64406			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.61393			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.63466			0	40,000,000.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.68237			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.61393			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.63466			0	20,000,000.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	85.91831		7.16000	102.41908			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.67521			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.67191			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.75121			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.74048			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.06269			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02600			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.61311			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63962			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.97022		8.73000	102.94591			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.35073			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63466			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.74000		95.22605		8.74000	101.30349			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18153			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65223			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67687			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66777			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68244			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74955			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.74626			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.73610			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00560			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00887			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01609			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond		9.10000	101.74829		9.10000	102.47145			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	31,000,000.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.01000	100.46963		9.01000	100.44518			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.12000	94.35259		9.12000	99.35572			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	963,000,000.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.18632			0	320,000,000.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	180,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65307			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.27638		101.06155	6.26087			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86050			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.64048			0	80,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03490			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.64048			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.64888			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.65307			0	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.63545			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64888			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69502			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.69502			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.69502			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.76207			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.77882			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.75788			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.09193			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.11274			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.10442			0	0.00
TL20	On 22/02/2020	Spot Bond	9.45000		88.66684		9.45000	88.61273			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.32000		10.00000	109.29200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.11500		102.69978		8.11500	102.67758			8,800,000,000	7,120,000,000.00
TN20	On 17/09/2020	Spot Bond	9.37500		106.48544		9.37500	106.45892			17,260,000,000	7,240,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.58190	100.00000	1.57802				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.55500		107.57186	9.55500	107.54459				0.00	29,740,000,000	13,470,000,000.00
TN25	On 19/08/2025	Spot Bond	9.78500		100.56783	9.78500	100.54130				0.00	31,120,000,000	15,710,000,000.00
TN27	On 14/11/2027	Spot Bond	9.85500		93.41612	9.85500	93.39170				0.00	15,200,000,000	8,570,000,000.00
TN30	On 09/10/2030	Spot Bond	10.23000		103.28065	10.23000	103.25250				0.00	6,440,000,000	3,320,000,000.00
TN40	On 09/10/2040	Spot Bond	10.59000		102.63895	10.59000	102.61002				0.00	2,000,000,000	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.43337				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	99.83979				0.00	3,032,000	69,032,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.12286				0.00	0	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.12598				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.12622				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.14124				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.17248				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000	0.00000	100.12614				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.32000	10.00000	109.29200				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.89037				0.00	0	45,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.90829				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.78464				0.00	0	35,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.83526				0.00	0	26,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.75935	10.00000	99.73266				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.76534	9.75000	99.73931				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.77029	100.00000	9.74511				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000	0.00000	101.29490				0.00	0	43,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.37249			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000	8.69003		100.00000	8.65485			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000	9.25921		100.00000	9.22171			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.41550			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000	9.60071		100.00000	9.56183			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.42409			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000	9.88529		100.00000	9.84527			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	101.66365			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000	13.35722		100.00000	13.30314			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.00000		0.00000	102.18682			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000	17.17065		100.00000	17.10113			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	12.02385		100.00000	11.99473			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000	100.00000		0.00000	99.87451			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000	100.00000		0.00000	99.62168			0.00	55,000,000	27,500,000.00
TSP170	On 09/07/2015	Spot Bond			0.00000	100.00000		0.00000	99.08767			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	100.00000		0.00000	98.84803			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	100.00000		0.00000	98.57881			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000	100.00000		0.00000	98.30025			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000	100.00000		0.00000	98.03251			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000	100.00000		0.00000	102.50924			0.00	30,000,000	15,000,000.00
TSP177	On 15/10/2015	Spot Bond			0.00000	100.00000		0.00000	101.33525			0.00	53,000,000	26,500,000.00
TSP178	On 29/10/2015	Spot Bond			0.00000	100.00000		0.00000	96.97668			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000	100.00000		0.00000	96.49902			0.00	20,000,000	10,000,000.00
TSP180	On 10/12/2015	Spot Bond			0.00000	100.00000		0.00000	96.16964			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
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	95.49284			60,000,000	30,000,000.00
TSP183	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	95.27361			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.91697			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.59029			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	94.21132			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.42242			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.94214			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.82423			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		100.00000		0.00000	93.19350			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.47102		100.00000	13.43728			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.01205			0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.80438			0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.76301			0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50740			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05198			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.08933			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67755			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64188			200,000,000	200,000,000.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60622			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.56805			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55273			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.49993			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.18380			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC099	On 18/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.27567			0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.66849			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.71487			0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.53041			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65668			0	50,000,000.00
UG21	On 02/03/2021	Spot Bond	9.04500		109.65036		9.04500	109.62401			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		8.57613		100.00000	8.55896			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.69668		100.00000	8.65942			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.37773		100.00000	8.36096			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.59747		100.00000	8.56063			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.25179			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.19808			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		77.65957		100.00000	77.49469			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.08990			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.09199			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.27262			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.27304			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.06470			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.09303			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.26849			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.27515			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.05096		100.00000	8.03485			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.32778		100.00000	8.29210			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.85257	100.00000	7.83685				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.22858	100.00000	8.19332				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000	0.00024				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.94000		105.12482	6.94000	105.10501				0.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08500		242.19965	1.08500	242.14327				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.32000		99.89621	6.32000	99.87894				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.51500		102.58515	7.51500	102.56426				0.00	10,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.82500		103.83762	7.82500	103.81562				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12500		103.40091	8.12500	103.37817				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.24500		103.37928	8.24500	103.35621				0.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.95000		99.36826	5.95000	99.35217				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88000		97.64058	5.88000	97.62522				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95000		99.35217	5.95000	99.33608				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.21500		73.43660	7.21500	73.42246				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		70.73643	100.00000	70.59961				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		39.73530	100.00000	39.65991				0.00	0	0.00
Total for j-Bonds :											0.00	15,209,675,800	140 154 535 850.00
Grand Total:											0.00	15,209,755,506	140 158 577 141.00