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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2015

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		11.85940	11.85940		11.91930	11.91930		17.49	1,300	0.00
\$ / R	On 26/05/2015	Any day expiry		11.86980	11.86980		11.92600	11.92600		13.07	0	0.00
\$ / R	On 26/05/2015	Any day expiry	11.96	46.57810	0.04658		72.83240	0.07283	46.578	13.80	0	7,000.00
\$ / R	On 26/05/2015	Any day expiry	12.36	2.67600	0.00268		5.74480	0.00574	2.676	16.44	0	7,000.00
\$ / R	On 27/05/2015	Any day expiry		11.87080	11.87080		11.92760	11.92760		13.20	0	4,766.00
\$ / R	On 27/05/2015	Any day expiry	10.80	0.03070	0.00003		0.04380	0.00004	0.031	20.25	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	0.09310	0.00009		0.11770	0.00012	0.093	19.26	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	0.49230	0.00049		0.52550	0.00053	0.492	17.77	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	74.62420	0.07462		112.42640	0.11243	74.624	13.47	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	10.46450	0.01046		20.58700	0.02059	10.465	15.14	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	0.19440	0.00019		0.20490	0.00020	0.194	59.59	0	300.00
\$ / R	On 03/06/2015	Any day expiry		11.88010	11.88010		11.94130	11.94130		13.96	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	99.99760	0.10000		0.00000	0.00000	99.998	14.18	10,000	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	24.29370	0.02429		36.47250	0.03647	24.294	15.75	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		11.88230	11.88230		11.94340	11.94340		14.07	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	35.99860	0.03600		29.67140	0.02967	35.999	13.88	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	14.86960	0.01487		23.02610	0.02303	14.870	16.45	0	5,500.00
\$ / R	On 09/06/2015	Any day expiry		11.89370	11.89370		11.95370	11.95370		14.05	0	288.00

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			11.90050		11.90050		11.95990	11.95990		14.24	0.00	22,280	934,106.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	1.28860		0.00129		1.19590	0.00120	1.289	17.13	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	1.38840		0.00139		1.30410	0.00130	1.388	17.01	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	1.67470		0.00167		1.58180	0.00158	1.675	16.71	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	3.32570		0.00333		3.18450	0.00318	3.326	15.64	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	3.59280		0.00359		3.44350	0.00344	3.593	15.52	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	15.77150		0.01577		13.61110	0.01361	15.772	13.78	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	452.44910		0.45245		506.98900	0.50699	452.449	13.89	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	435.79620		0.43580		489.78180	0.48978	435.796	13.91	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	35.29620		0.03530		29.88180	0.02988	35.296	13.91	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	356.68830		0.35669		407.29380	0.40729	356.688	13.99	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	320.01080		0.32001		368.54620	0.36855	320.011	14.03	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	69.51080		0.06951		58.64620	0.05865	69.511	14.03	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	114.27660		0.11428		96.96550	0.09697	114.277	14.14	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	122.53480		0.12253		104.11820	0.10412	122.535	14.16	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	157.03190		0.15703		189.25230	0.18925	157.032	14.36	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	129.94580		0.12995		157.66050	0.15766	129.946	14.64	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	229.44580		0.22945		197.76050	0.19776	229.446	14.64	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	242.47540		0.24248		209.79840	0.20980	242.475	14.72	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	116.32910		0.11633		142.07740	0.14208	116.329	14.80	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	90.16010		0.09016		111.77680	0.11178	90.160	15.16	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	85.11340		0.08511		105.87250	0.10587	85.113	15.24	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	54.76870		0.05477		69.85620	0.06986	54.769	15.84	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	40.55890		0.04056		52.60410	0.05260	40.559	16.24	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	629.44580		0.62945		579.59080	0.57959	629.446	16.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	29.94580		0.02995		39.49080	0.03949	29.946	16.64	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	25.18460		0.02518		33.28990	0.03329	25.185	16.92	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	22.45100		0.02245		29.91260	0.02991	22.451	17.11	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	20.60410		0.02060		27.61860	0.02762	20.604	17.25	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	7.39970		0.00740		10.74130	0.01074	7.400	19.00	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,106.89970		1.10690		1,050.84130	1.05084	1,106.900	19.00	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	3.85950		0.00386		6.01800	0.00602	3.859	19.80	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,353.00280		1.35300		1,295.57020	1.29557	1,353.003	19.88	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	3.50280		0.00350		5.47020	0.00547	3.503	19.88	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.77870		0.00178		2.79110	0.00279	1.779	20.46	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.56410		0.00156		2.45370	0.00245	1.564	20.57	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			11.93110		11.93110		11.98870	11.98870		14.27	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	3.39540		0.00340		2.82740	0.00283	3.395	14.84	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	14.53160		0.01453		12.49420	0.01249	14.532	14.02	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	69.64730		0.06965		82.25510	0.08226	69.647	16.14	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.01390		0.00001		0.01270	0.00001	0.014	23.32	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			11.93900		11.93900		11.99680	11.99680		14.16	0.00	0	12,162.00
\$ / R	On 06/07/2015	Any day expiry			11.95090		11.95090		12.00890	12.00890		14.10	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	109.01730		0.10902		124.37570	0.12438	109.017	15.58	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			11.96480		11.96480		12.02300	12.02300		14.06	0.00	0	2,477.00
\$ / R	On 29/07/2015	Any day expiry			11.99670		11.99670		12.05560	12.05560		14.22	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	12.79150		0.01279		11.78380	0.01178	12.792	14.10	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	37.14050		0.03714		32.83710	0.03284	37.141	13.68	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	108.22860		0.10823	118.55700	0.11856		108.229	16.56	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	7.15760		0.00716	8.16380	0.00816		7.158	29.84	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.05510		12.05510	12.11560	12.11560			14.37	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	24.36870		0.02437	22.59580	0.02260		24.369	14.06	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	56.91010		0.05691	51.47880	0.05148		56.910	13.66	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	132.53220		0.13253	140.56270	0.14056		132.532	17.30	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	14.64500		0.01464	16.25920	0.01626		14.645	29.01	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.06360		12.06360	12.12420	12.12420			14.33	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.08460		12.08460	12.14560	12.14560			14.49	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.09300		12.09300	12.15410	12.15410			14.48	2,175	191,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	19.95440		0.01995	18.11040	0.01811		19.954	14.63	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,514.55280		1.51455	1,573.68140	1.57368		1,514.553	14.53	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	45.93080		0.04593	41.05740	0.04106		45.931	13.72	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,141.09140		1.14109	1,197.11250	1.19711		1,141.091	13.71	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	48.09140		0.04809	43.01250	0.04301		48.091	13.71	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	993.04670		0.99305	1,047.04810	1.04705		993.047	13.59	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	74.65230		0.07465	67.14390	0.06714		74.652	13.57	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	89.94220		0.08994	81.10660	0.08111		89.942	13.51	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	135.22980		0.13523	122.70800	0.12271		135.230	13.36	0	27,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	147.78740		0.14779	132.22820	0.13223		147.787	13.44	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	167.96540		0.16797	150.24970	0.15025		167.965	13.55	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	660.96540		0.66097	704.34970	0.70435		660.965	13.55	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	175.05500		0.17506	156.77500	0.15678		175.055	13.58	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	247.01600		0.24702	223.52600	0.22353		247.016	13.92	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	343.99000		0.34399	314.61800	0.31462		343.990	14.29	0	42,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	436.99000		0.43699	468.71800	0.46872		436.990	14.29	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	418.46260		0.41846	449.03280	0.44903		418.463	14.36	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	400.60280		0.40060	430.02460	0.43002		400.603	14.44	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	380.14140		0.38014	407.20750	0.40721		380.141	14.57	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	354.04220		0.35404	378.54490	0.37854		354.042	14.78	0	800.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	343.42610		0.34343	367.12730	0.36713		343.426	14.87	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	261.77470		0.26177	278.98880	0.27899		261.775	15.68	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	195.75530		0.19576	207.17180	0.20717		195.755	16.60	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	154.59120		0.15459	162.57790	0.16258		154.591	17.44	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	153.23370		0.15323	161.10790	0.16111		153.234	17.47	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	149.24780		0.14925	156.79220	0.15679		149.248	17.57	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	115.75150		0.11575	120.61700	0.12062		115.751	18.52	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	73.43830		0.07344	75.23990	0.07524		73.438	20.42	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	60.15480		0.06015	61.08540	0.06109		60.155	21.37	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	52.56060		0.05256	51.10910	0.05111		52.561	22.44	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.12250		12.12250	12.18410	12.18410			14.47	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	37.13710		0.03714	33.93240	0.03393		37.137	14.02	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	74.86230		0.07486	66.77760	0.06678		74.862	13.59	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	120.87080		0.12087	109.96070	0.10996		120.871	13.42	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	153.40310		0.15340	159.89090	0.15989		153.403	18.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	90.62040		0.09062	92.48430	0.09248		90.620	20.23	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	25.45320		0.02545	24.93040	0.02493		25.453	28.38	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.12670		12.12670	12.18830	12.18830			14.63	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry		12.18570	12.18570		12.24820	12.24820		14.72	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	49.93490	0.04993	44.27030	0.04427	49.935	14.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	89.59000	0.08959	79.50090	0.07950	89.590	13.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	171.44700	0.17145	176.75660	0.17676	171.447	18.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	37.98250	0.03798	38.31550	0.03832	37.983	27.79	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.24480	12.24480		12.30830	12.30830		14.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	60.19360	0.06019	51.84020	0.05184	60.194	14.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	100.56880	0.10057	89.17730	0.08918	100.569	13.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	184.87950	0.18488	188.75760	0.18876	184.880	19.27	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	42.53250	0.04253	40.38530	0.04039	42.533	27.54	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.27320	12.27320		12.33680	12.33680		14.75	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.27970	12.27970		12.34340	12.34340		14.75	0.00	2,030	91,329.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	78.81060	0.07881	68.34340	0.06834	78.811	13.69	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,408.51060	1.40851	1,461.74340	1.46174	1,408.511	13.69	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,363.73960	1.36374	1,416.68690	1.41669	1,363.740	13.58	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,195.25800	1.19526	1,244.47520	1.24448	1,195.258	13.44	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,038.23140	1.03823	1,085.72770	1.08573	1,038.231	13.41	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	215.21310	0.21521	197.42870	0.19743	215.213	13.37	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	268.26120	0.26826	241.46990	0.24147	268.261	13.59	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	290.05900	0.29006	262.30250	0.26230	290.059	13.71	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	336.40180	0.33640	306.79350	0.30679	336.402	13.94	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	386.31710	0.38632	354.96230	0.35496	386.317	14.17	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	619.37200	0.61937	650.07470	0.65007	619.372	14.40	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	597.29470	0.59729	627.21660	0.62722	597.295	14.52	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	338.22660	0.33823	351.92200	0.35192	338.227	16.80	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	318.24470	0.31824	330.44360	0.33044	318.245	17.08	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	299.83930	0.29984	310.64830	0.31065	299.839	17.36	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	261.31840	0.26132	269.19560	0.26920	261.318	18.03	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	252.79720	0.25280	260.02490	0.26002	252.797	18.20	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	161.06780	0.16107	162.38340	0.16238	161.068	20.45	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	137.40230	0.13740	132.25120	0.13225	137.402	21.96	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	136.10910	0.13611	130.31460	0.13031	136.109	22.57	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	135.85120	0.13585	129.91170	0.12991	135.851	22.71	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	133.52710	0.13353	124.12650	0.12413	133.527	26.48	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry		12.30160	12.30160		12.36540	12.36540		14.83	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	66.98130	0.06698	56.37020	0.05637	66.981	13.95	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	109.08670	0.10909	93.69720	0.09370	109.087	13.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	192.34990	0.19235	195.24580	0.19525	192.350	19.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	44.05810	0.04406	41.51320	0.04151	44.058	27.07	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry		12.41720	12.41720		12.48180	12.48180		14.93	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	233.65920	0.23366	208.14600	0.20815	233.659	13.36	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	195.53940	0.19554	187.90840	0.18791	195.539	23.24	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry		12.47950	12.47950		12.54490	12.54490		14.99	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.48620	12.48620		12.55180	12.55180		15.09	0.00	0	5,042.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	116.99270	0.11699	100.39470	0.10039	116.993	13.41	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	309.01450	0.30901	282.27170	0.28227	309.015	13.46	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	320.26370	0.32026	293.27850	0.29328	320.264	13.48	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	352.25270	0.35225	324.54730	0.32455	352.253	13.56	0.00	0	788.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	371.68830		0.37169		343.21500	0.34322	371.688	13.66	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	454.49930		0.45450		423.07200	0.42307	454.499	14.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	343.80820		0.34381		352.63580	0.35264	343.808	18.65	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	296.79450		0.29679		302.59380	0.30259	296.795	19.50	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	267.79250		0.26779		271.70910	0.27171	267.793	20.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	227.01390		0.22701		221.58570	0.22159	227.014	24.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	201.92250		0.20192		199.33680	0.19934	201.923	26.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	29.55270		0.02955		27.99210	0.02799	29.553	26.28	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.67930		12.67930		12.74730	12.74730		15.33	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.68780		12.68780		12.75570	12.75570		15.44	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			12.88600		12.88600		12.95260	12.95260		15.90	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89440		12.89440		12.96100	12.96100		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.07570		13.07570		13.14110	13.14110		16.11	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.08630		13.08630		13.15160	13.15160		16.21	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.90050		11.90050		11.95990	11.95990		14.24	0.00	66	734.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.09300		12.09300		12.15410	12.15410		14.48	0.00	17	222.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.27970		12.27970		12.34340	12.34340		14.75	0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.48620		12.48620		12.55180	12.55180		15.09	0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.51080		18.51080		18.54170	18.54170		12.61	0.00	56	29,025.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	5.06310		0.00506		5.20280	0.00520	5.063	16.36	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	7.15550		0.00716		7.55820	0.00756	7.155	15.72	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.79700		18.79700		18.82930	18.82930		13.44	0.00	30	3,336.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	233.60850		0.23361		219.66840	0.21967	233.608	13.03	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	286.58170		0.28658		269.85960	0.26986	286.582	13.11	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	423.45230		0.42345		400.55100	0.40055	423.452	13.29	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	154.56770		0.15457		146.20390	0.14620	154.568	15.79	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.07800		19.07800		19.11360	19.11360		13.73	0.00	15	9,392.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	263.74220		0.26374		251.30230	0.25130	263.742	12.87	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	420.26900		0.42027		413.79110	0.41379	420.269	15.51	0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	342.48960		0.34249		334.46990	0.33447	342.490	16.15	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.39350		19.39350		19.43170	19.43170		13.98	0.00	0	1,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09825		0.09825		0.09912	0.09912		12.15	0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09997		0.09997		0.10086	0.10086		13.06	0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10168		0.10168		0.10260	0.10260		14.59	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.19730		13.19730		13.29010	13.29010		12.87	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.61750		0.00062		1.03000	0.00103	0.618	18.45	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.22640		13.22640		13.31670	13.31670		13.41	0.00	5,932	150,785.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	3.70410		0.00370		2.97500	0.00298	3.704	15.01	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	18.34760		0.01835		12.89640	0.01290	18.348	13.32	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	284.07100		0.28407		228.43970	0.22844	284.071	13.83	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	34.91140		0.03491		48.04940	0.04805	34.911	14.90	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	9.09400		0.00909		12.97960	0.01298	9.094	16.20	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.36460		0.00036		0.50280	0.00050	0.365	20.30	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.45890		13.45890		13.55180	13.55180		13.35	0.00	3,020	25,449.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest	
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	112.92940		0.11293		95.20840	0.09521	112.929	12.77		0	7,900.00	
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	164.09440		0.16409		137.28330	0.13728	164.094	12.77		0	7,500.00	
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	637.68210		0.63768		698.45780	0.69846	637.682	12.90		0	1,539.00	
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	100.07980		0.10008		107.21080	0.10721	100.080	16.91		0	7,500.00	
€ / R	On 11/12/2015	Foreign Exchange Future			13.68830		13.68830		13.78440	13.78440		13.71		0	10,560.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	247.88950		0.24789		215.51360	0.21551	247.890	12.62		0	6,682.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	695.33830		0.69534		631.36430	0.63136	695.338	14.15		0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	115.38420		0.11538		118.36450	0.11836	115.384	20.04		0	6,682.00	
€ / R	On 14/03/2016	Foreign Exchange Future			13.94890		13.94890		14.04740	14.04740		13.95		0	3,000.00	
€ / R	On 19/09/2016	Foreign Exchange Future			14.47910		14.47910		14.57880	14.57880		14.33		0	0.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			462.32600		462.32600		461.30300	461.30300				0.00	0	124.00
AL37	On 05/11/2015	Index Future			469.96900		469.96900		468.93200	468.93200				0.00	0	0.00
AL7T	On 06/08/2015	Index Future			548.61800		548.61800		546.13500	546.13500				0.00	0	3.00
AL7T	On 05/11/2015	Index Future			557.68700		557.68700		555.16700	555.16700				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			501.61200		501.61200		499.20400	499.20400				0.00	0	510.00
ALBI	On 05/11/2015	Index Future			509.90300		509.90300		507.46000	507.46000				0.00	0	103.00
ALBI	On 04/02/2016	Index Future			518.58500		518.58500		516.11400	516.11400				0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.36670		9.36670		9.45440	9.45440		10.64		0.00	0	14,782.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.71860		0.00072		0.51260	0.00051	0.719	17.21		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	1.85020		0.00185		1.38590	0.00139	1.850	14.72		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	11.44630		0.01145		5.86510	0.00587	11.446	11.88		0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	247.18910		0.24719		322.19130	0.32219	247.189	11.35		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	49.30410		0.04930		83.18780	0.08319	49.304	10.85		0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	19.05080		0.01905		37.15900	0.03716	19.051	11.05		0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.46730		9.46730		9.55610	9.55610		11.64		0.00	0	1,992.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.57060		9.57060		9.66140	9.66140		13.05		0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.68890		9.68890		9.78170	9.78170		12.95		0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.73370		9.73370		9.76520	9.76520		11.44		0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.87660		9.87660		9.90920	9.90920		11.60		0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.68810		12.68810		12.75660	12.75660		13.83		0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.94530		12.94530		13.01630	13.01630		14.15		0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91580		1.91580		1.92410	1.92410		13.60		0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93520		1.93520		1.94360	1.94360		13.71		0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77280		1.77280		1.78740	1.78740		14.16		0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80610		1.80610		1.82040	1.82040		12.05		0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL28	On 06/08/2015	Bond Future	125.53057		125.53057		126.68105	126.68105			0	0.00
EL28	On 05/11/2015	Bond Future	126.04601		126.04601		127.21757	127.21757			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	9.56287		85.45229		9.63779	84.90242			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.64124		83.06345		9.71827	82.50619			0	0.00
ES33	On 04/02/2016	Bond Future	9.71940		84.47886		9.79849	83.91494			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	497.44500		497.44500		495.25900	495.25900			0	454.00
GOVI	On 05/11/2015	GOVI	505.66800		505.66800		503.45000	503.45000			0	27.00
GOVI	On 04/02/2016	GOVI	514.27700		514.27700		512.03600	512.03600			0	0.00
I2025	On 06/08/2015	Bond Future	122.09102		122.09102		122.76854	122.76854			0	16.00
I2025	On 05/11/2015	Bond Future	124.08917		124.08917		124.78013	124.78013			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	127.60893		127.60893		129.55536	129.55536			0	3,355.00
I2038	On 05/11/2015	Bond Future	129.69728		129.69728		131.67810	131.67810			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	130.40899		130.40899		130.95919	130.95919			0	5,722.00
I2046	On 05/11/2015	Bond Future	131.14488		131.14488		131.70688	131.70688			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	138.51007		138.51007		140.89887	140.89887			0	3,773.00
I2050	On 05/11/2015	Bond Future	140.77683		140.77683		143.20744	143.20744			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	231.06200		231.06200		233.03400	233.03400			0	1,080.00
IGOV	On 05/11/2015	Index Future	234.88100		234.88100		236.88800	236.88800			0	17.00
IGOV	On 04/02/2016	Index Future	238.88000		238.88000		240.92800	240.92800			0	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	626.37600	626.37600		631.59700	631.59700			0	159.00
ILBI	On 05/11/2015		Index Future	636.73600	636.73600		642.04600	642.04600			0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.13000	93.87000		6.14000	93.86000			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.19000	93.81000		6.25000	93.75000			0	7,500.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.22000	93.78000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.37000	93.63000		6.42000	93.58000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.41000	93.59000		6.46000	93.54000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.55000	93.45000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.95000	93.05000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.16000	92.84000		7.21000	92.79000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.35000	92.65000		7.41000	92.59000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.47000	92.53000		7.55000	92.45000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.60000	92.40000		7.69000	92.31000			0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12240	0.12240		0.12350	0.12350			0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12210	0.12210		0.12300	0.12300			0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12240	0.12240		0.12270	0.12270			0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05960	0.05960		0.05980	0.05980			0	37,800.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05680	0.05680		0.05710	0.05710			0	12,000.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05550	0.05550		0.05590	0.05590			0	112,080.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	8.68200	8.68200		8.77520	8.77520		10.82	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.74270	8.74270		8.83670	8.83670		10.62	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.81250	8.81250		8.90880	8.90880		11.96	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.11140	1.11140		1.11340	1.11340			16	109.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.11300	1.11300		1.11500	1.11500			0	25,018.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.11470	1.11470		1.11670	1.11670			0	0.00
R186	On 06/08/2015		Bond Future	8.01988	119.73548		8.09434	119.12247		9.39	309	40,326.00
R186	On 06/08/2015	7.65	Call	861.54000	0.86154		732.36000	0.73236	861.540	9.18	0	75.00
R186	On 06/08/2015	7.75	Call	1,118.02000	1.11802		958.27000	0.95827	1,118.020	9.21	0	1,000.00
R186	On 06/08/2015	8.05	Call	2,181.92000	2.18192		1,912.48000	1.91248	2,181.920	9.32	0	75.00
R186	On 06/08/2015	8.45	Put	777.69000	0.77769		972.70000	0.97270	777.690	9.51	0	4,229.00
R186	On 06/08/2015	8.46	Put	758.46000	0.75846		950.17000	0.95017	758.460	9.52	0	75.00
R186	On 06/08/2015	8.50	Put	685.39000	0.68539		864.21000	0.86421	685.390	9.54	0	5,229.00
R186	On 06/08/2015	8.55	Put	602.61000	0.60261		766.06000	0.76606	602.610	9.57	0	4,229.00
R186	On 06/08/2015	8.90	Put	226.26000	0.22626		306.14000	0.30614	226.260	9.79	0	5,350.00
R186	On 05/11/2015		Bond Future	8.06641	121.69552		8.14332	121.07484		9.27	0	500.00
R186	On 05/11/2015	8.22	Put	2,464.98000	2.46498		2,759.99000	2.75999	2,464.980	9.26	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,362.83000	2.36283		2,649.78000	2.64978	2,362.830	9.27	0	8,690.00
R186	On 05/11/2015	8.35	Put	2,047.52000	2.04752		2,305.25000	2.30525	2,047.520	9.31	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,765.82000	1.76582		1,995.38000	1.99538	1,765.820	9.36	0	6,248.00
R186	On 05/11/2015	9.00	Put	722.07000	0.72207		837.44000	0.83744	722.070	9.61	0	2,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R186	On 04/02/2016	Bond Future			8.10851		118.47004		8.18778	117.84296		9.06	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.13614		120.61909		8.21850	119.97989		9.06	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			290.28933		290.28933		291.99007	291.99007			0.00	0	1,046.00
R197	On 05/11/2015	Bond Future			295.03966		295.03966		296.77392	296.77392			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			239.46694		239.46694		242.18504	242.18504			0.00	0	54,213.00
R202	On 05/11/2015	Bond Future			243.38554		243.38554		246.15270	246.15270			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.83407		102.99546		7.90386	102.60530		7.14	0.00	0	10,246.00
R2023	On 06/08/2015	Bond Future	9.07	Put	40.11000		0.04011		57.64000	0.05764	40.110	7.63	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.88613		100.75716		7.95872	100.36256		7.34	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			7.93551		102.47372		8.01091	102.07580		7.03	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.02633		105.69509		7.09623	105.55925		2.34	0.00	0	15,971.00
R203	On 06/08/2015	Bond Future	7.84	Put	50.67000		0.05067		68.70000	0.06870	50.670	2.43	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.07260		103.25873		7.15143	103.12270		2.04	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.10622		105.01810		7.19603	104.88327		1.51	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.43333		96.67285		8.50758	96.07698			0.00	0	9,690.00
R2030	On 05/11/2015	Bond Future			8.48219		98.25626		8.55848	97.65257			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.52512		100.58127		8.59910	99.94434			0.00	0	1,585.00
R2032	On 05/11/2015	Bond Future			8.57551		98.07209		8.65147	97.42672			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.62256		99.74334		8.70042	99.09030			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.61425		99.16239		8.69329	98.40607			0.00	0	33,279.00
R2037	On 05/11/2015	Bond Future			8.66054		100.78663		8.74155	100.01986			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.70487		98.24645		8.78781	97.47005			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.28600		103.21543		7.34812	103.03105		3.56	0.00	0	11,910.00
R204	On 06/08/2015	Bond Future	8.41	Put	22.57000		0.02257		32.30000	0.03230	22.570	3.78	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.33756		104.90491		7.40453	104.71960		3.38	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.37921		102.65491		7.45137	102.46995		2.90	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.67158		101.10334		8.75046	100.27485			0.00	0	10,733.00
R2044	On 05/11/2015	Bond Future			8.71579		102.75938		8.79655	101.91942			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.75813		100.12757		8.84075	99.27669			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			8.65225		104.97267		8.73087	104.12007			0.00	0	35,237.00
R2048	On 05/11/2015	Bond Future			8.69737		102.26044		8.77788	101.39598			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.74105		104.00270		8.82343	103.12688			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			7.51977		99.54355		7.58097	99.31843		4.72	0.00	0	34,592.00
R207	On 06/08/2015	Bond Future	7.46	Call	751.06000		0.75106		667.62000	0.66762	751.060	4.66	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.57209		101.17345		7.63692	100.94662		4.52	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	993.24000		0.99324		916.02000	0.91602	993.240	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	1,106.80000		1.10680		1,022.67000	1.02267	1,106.800	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.61942		99.25503		7.68800	99.02775		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	854.16000		0.85416		793.70000	0.79370	854.160	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	1,176.72000		1.17672		1,100.68000	1.10068	1,176.720	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.64254		101.05550		7.71666	100.82347		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,493.43000		1.49343		1,413.91000	1.41391	1,493.430	4.09	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			7.64485		98.42397		7.71017	98.13714		5.81	0.00	0	38,758.00
R208	On 06/08/2015	Bond Future	8.85	Put	33.07000		0.03307		44.21000	0.04421	33.070	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.69628		96.63497		7.76478	96.34537		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	441.80000		0.44180		501.28000	0.50128	441.800	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.74171		98.28145		7.81339	97.99021		5.41	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			8.55848		80.08805		8.63200	79.50562		14.36	0.00	0	25,841.00
R209	On 06/08/2015	Bond Future	9.90	Put	71.14000		0.07114		95.89000	0.09589	71.140	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.60272		78.25088		8.67798	77.66049		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.64387		79.58420		8.72078	78.98646		14.85	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		179.26450	179.26450		180.90834	180.90834			0.00	0	1,184.00
R210	On 05/11/2015	Bond Future		180.07877	180.07877		181.75286	181.75286			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future		133.06525	133.06525		133.04515	133.04515			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future		135.24318	135.24318		135.22532	135.22532			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future		139.30606	139.30606		139.96434	139.96434			0.00	0	1,113.00
R212	On 05/11/2015	Bond Future		141.58620	141.58620		142.25795	142.25795			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.47283	90.53140		8.54669	89.95925		12.28	0.00	0	18,397.00
R213	On 05/11/2015	Bond Future		8.52288	88.46882		8.59869	87.88909		12.74	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.57133	89.97610		8.64907	89.38938		12.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.59106	81.40524		8.66957	80.74433		15.14	0.00	200	21,006.00
R214	On 05/11/2015	Bond Future		8.63483	79.44651		8.71518	78.77631		15.72	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.67707	80.80002		8.75922	80.12109		15.68	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,069.61000	21,069.61000		21,186.96000	21,186.96000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.59020	4.59020		4.57620	4.57620		11.70	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.54440	4.54440		4.53210	4.53210		11.87	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.66460	1.66460		1.65820	1.65820			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.61790	1.61790		1.61300	1.61300			0.00	0	90.00

Total for Derivatives : **0.00** **47,446** **4 040 281.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96966			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20584			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.85500	102.91184		8.85500	102.83918			0.00	0	800,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.77604			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.11000	102.72236		9.11000	102.64738			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
AB01/R186	On 24/11/2020	Spot Bond	10.00000		108.29300	10.00000	108.20800		0.00		0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	99.95340		0.00		0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	98.69271		0.00		0	0.00
AB013	On 21/11/2018	Spot Bond	9.32000		97.09368	9.32000	97.02161		0.00		0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.55355	100.00000	9.48428		0.00		0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.14393	10.84000	100.05778		0.00		0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.95505	100.00000	10.89010		0.00		0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.85450		0.00		0	0.00
AB09	On 03/05/2017	Spot Bond	8.60500		103.53867	8.60500	103.46758		0.00		0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.40600	10.00000	109.32000		0.00		0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.02500		129.66678	2.02500	280.98147		0.00		0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.69650		0.00		8,040,000,000	4,020,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.60086		0.00		0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.42986		0.00		0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	101.46569		0.00		0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	98.93626		0.00		0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.44030		0.00		0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.35839		0.00		0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.16835		0.00		0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.00000	0.00000	100.17250		0.00		0	0.00
ABN05	On 18/04/2021	Spot Bond	1.76500		175.45129	1.76500	175.31929		0.00		0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.41190	2.76000	165.27381		0.00		0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.04757	2.17000	175.90916		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
ABN14	On 10/10/2033	Spot Bond	1.82000	185.63674		1.82000	185.49623			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.00125	81.34626		8.00125	81.29481			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125	81.34626		8.00125	81.29481			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.37000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.30821			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.51000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	97.56000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	97.05000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	95.64000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	95.94000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89093			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.79469			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.56000			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	93.83000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.55000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	93.29000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.11107			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.82000	104.54269		6.82000	104.48533			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.78824			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	91.34000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.31500	97.90952		2.31500	112.52560			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.25500	104.21927		2.25500	164.55436			0	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	2.16000	121.21927		2.16000	222.42158			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	90.02000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45000	92.58125		9.45000	92.51159			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	102.05000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	73.23000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.20508			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	97.58000			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	110.44798		9.63000	110.36240			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17000			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	9.44000	111.82375		9.44000	111.73878			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.81500	91.71629		8.81500	91.65146			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.22000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	109.61000			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	9.53500	111.13277		9.53500	111.04749			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	91.71000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.58061			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.48014			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.15500		106.08806		8.15500	106.01895			16,600,000	1,426,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.82000		103.91672		8.82000	103.84322			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.08000		100.97842		9.08000	100.90535			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.52000		101.05961		9.52000	100.98301			0	0.00
ABS6	On 01/06/2020	Spot Bond	8.89000		97.10016		8.89000	97.03057			25,100,000	3,135,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.63500		96.09575		9.63500	96.02206			0	1,510,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.49000		103.19240		7.49000	103.13056			1,425,000,000	1,425,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.83500		224.88574		1.83500	284.71399			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.08000		128.88548		1.08000	131.66819			0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.85000		133.06891		1.85000	135.63857			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00650		100.00000	0.00645			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		93.43454		100.00000	92.74072			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.98000		103.24056		10.98000	103.15053			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05159			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		10.08120		100.00000	10.00811			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05292			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.07163			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		60.08864		100.00000	59.65299			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05027			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.04952		11.00000	69.98946			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		38.45673		100.00000	38.17792			0	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	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50481			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.64694			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.44142			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.48426			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.50310			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.63647			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.63647			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.65131			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.65131			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.62162			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.04416			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.25868			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.45859			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	101.50117			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.51825			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.00000		0.00000	101.48401			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.40717			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.29000	104.40750		9.29000	104.32936			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.55509			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.16669			0	0.00	
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
ACL126	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.23124			0	0.00	
ACL127	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	182.43081			0	0.00	
ACL128	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	182.46410			0	0.00	
ACL129	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	101.44133			0	0.00	
ACL136	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.36942			0	0.00	
ACL137	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.77021			0	0.00	
ACL138	On 20/09/2021	Spot Bond		0.00000	100.00000		0.00000	102.36798			0	0.00	
ACL139	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.61216			0	0.00	
ACL141	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.00382			0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00	
ACL143	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.72068			0.00	1,260,000,000	1,260,000,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.42411			0	0.00	
ACL145	On 20/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.44649			0	0.00	
ACL151	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.32895			0	0.00	
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.41587			0	0.00	
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.35585			0	0.00	
ACL161	On 20/03/2022	Spot Bond		10.23000	101.80545		10.23000	101.72269			0	0.00	
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32487			0	0.00	
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	117.94257			0	0.00	
ACL167	On 20/06/2019	Spot Bond		9.39500	105.53062		9.39500	105.45081			0	0.00	
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41065			0	0.00	
ACL169	On 20/06/2017	Spot Bond		1.75000	117.69616		1.75000	117.73973			0	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	101.30770			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.38001			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.42257			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.33744			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.44240			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18459			557,142,900	557,142,900.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.78754			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.32210			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	102.28449			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.41406			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.38058			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.45324			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.47551			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.47622			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.69025			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.48074			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.48074			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55862			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38852			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56487			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.15238			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.55862			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.39876			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.50987				0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.49062				0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	132.95145				0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	133.90366				0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.30336				0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.29144				0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.03553				0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.32381				0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.41308				400,000,000	1,250,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.38001				0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.30506				0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.30336				0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42594				0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.25187				0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.72936				0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.50881				0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.49426				0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.88787				0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	103.53591				0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	33.32910	100.00000	33.08746				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	15.09838	100.00000	14.98892				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.02011				0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.67408				0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.73900				0	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	100.82545			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.64255			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.94000		99.48752		7.94000	99.42404			0	100,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.82256			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.95403			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.04096		100.00000	39.63477			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.30258		100.00000	10.19807			0	0.00
AIR01	On 15/03/2019	Spot Bond	8.91500		100.57151		8.91500	100.50003			122,000,000	3,651,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.53500		112.53199		9.53500	112.44610			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.36000		104.89022		7.36000	104.82844			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.19000		100.26246		9.19000	100.18783			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.35989		100.00000	12.27801			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.89000		100.74329		9.89000	100.66273			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.50500		168.55329		2.50500	168.41637			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.64769			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.48810			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		97.07447		100.00000	96.30607			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.22777			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.32068			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	101.24571			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.82892			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.21861			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.35584				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56567				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.87558				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	93.99000				0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.61926				0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	112.77364				0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000	134.94607	2.41000	241.83586				0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	112.92014				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	110.51475				0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02016				336,000,000	336,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	108.73072				0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	111.50483				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	100.24052				0	0.00
ASN037	On 07/12/2033	Spot Bond	2.42500	169.32789	2.42500	214.36529				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	101.42357				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	101.20613		0.00		0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.79995		0.00		0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.77029		0.00		0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.69067		0.00		0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.54933		0.00		0	0.00
ASN060	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.00000	0.00000	100.49462		0.00		0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		100.00000	0.00000	98.40762		0.00		0	0.00
ASN063	On 13/11/2015	Spot Bond	100.00000		67.97020	100.00000	100.00000		0.00		0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.22023	100.00000	36.97229		0.00		0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.60133	100.00000	18.46647		0.00		0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		18.70861	100.00000	18.57297		0.00		0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.22585	100.00000	18.09372		0.00		0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		32.49811	100.00000	32.18433		0.00		0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		44.33042	100.00000	44.00902		0.00		0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.31255	100.00000	18.17978		0.00		0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		30.63754	100.00000	30.38223		0.00		0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		42.83499	100.00000	42.47805		0.00		0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.41930		0.00		0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.20108		0.00		0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11091		0.00		0	0.00
BAW11	On 01/10/2018	Spot Bond	8.96500		103.79616	8.96500	103.72158		0.00		0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.34815		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
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.60484			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.72318			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.89563			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.39000		105.20534		9.39000	105.12582			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.81000		103.32878		6.81000	103.27235			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		56.47650		100.00000	56.06256			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.64000		99.84390		9.64000	99.76729			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.54375			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.75500		103.89111		8.75500	103.81817			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93057		102.81279		10.93057	102.53935			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88868		101.77399		10.88868	101.74174			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92065		101.76339		10.92065	101.74137			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.55100			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95308		101.94012		10.95308	101.73055			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88034		101.54807		11.88034	101.44280			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58625			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.58625			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.58632			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18057		101.55341		11.18057	101.47591			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09287		102.37262		11.09287	101.80667			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88868		101.77399		10.88868	101.74174			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06313		102.20967		11.06313	101.90739			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.27709		98.86480		10.27709	101.54327			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.50878			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48563			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.48563			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		105.53222		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		100.85627		11.53000	100.76183			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.45500		78.89512		11.45500	98.94219			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.37503			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.65390		9.28000	101.31919			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.46473			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.26500		75.21059		11.26500	101.38712			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.42292			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.45777			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.45777			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.40618			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.48031			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.48031			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.40897			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.43137			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.48040			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16354			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.21343			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93057	103.24898		13.93057	102.95416			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.26193	102.44051		15.26193	102.30573			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188	102.30185		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.90915			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.90915			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.90915			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.97831			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.66648			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	32.92511		100.00000	32.73807			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.38855		100.00000	21.23178			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.46598		100.00000	19.32331			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.01604		100.00000	11.92797			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.02758		100.00000	11.94038			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.52797		100.00000	14.42148			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.58823		100.00000	12.49596			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61320			0	70,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.83691			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88574			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.66738			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.06464		100.00000	8.99892			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.06464		100.00000	8.99892			0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	98.91599		100.00000	99.72678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP93U	On 05/06/2015	Spot Bond	100.00000		97.07447	100.00000	96.30607		0.00		0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		86.08491	100.00000	85.48009		0.00		0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		80.57395	100.00000	100.00000		0.00		49,500,000,000	49,500,000,000.00
BD0202	On 31/12/2018	Spot Bond	1.73500		105.28621	1.73500	183.34570		0.00		0	0.00
BD0205	On 28/04/2028	Spot Bond	8.05500		94.51045	8.05500	161.73089		0.00		0	0.00
BD0206	On 02/03/2028	Spot Bond	8.05500		95.77794	8.05500	162.07167		0.00		0	0.00
BD0302	On 18/04/2028	Spot Bond	8.44000		98.32122	8.44000	98.25462		0.00		0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BEER02	On 28/03/2018	Spot Bond	7.86500		99.25562	7.86500	99.19322		0.00		0	30,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.31291		0.00		0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.65096		0.00		0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.21752		0.00		0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.70542		0.00		0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.74727		0.00		0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.86398		0.00		0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.61706	100.00000	35.35601		0.00		0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.46495		0.00		0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.47384		0.00		0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.47680		0.00		0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.51232		0.00		0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.55962		0.00		0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		34.83963	100.00000	34.58428		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
BG32YU	On 30/10/2016	Spot Bond	100.00000		34.83963	100.00000	34.58428		0.00		0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.44340		0.00		0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.47079		0.00		0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.25500		102.57462	8.25500	102.50700		0.00		0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.55294		0.00		0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.69881		0.00		0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		24.91261	100.00000	24.73199		0.00		0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		24.91261	100.00000	24.73199		0.00		0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.09886		0.00		0	0.00
BGL02	On 19/11/2024	Spot Bond	11.04000		98.98539	11.04000	99.37504		0.00		0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	100.43754		0.00		0	0.00
BGL04	On 05/02/2025	Spot Bond	10.93000		95.14823	10.93000	99.74996		0.00		0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	102.22164		0.00		0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.52721	100.00000	72.11518		0.00		0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.83116		0.00		0	500,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.73323		0.00		0	0.00
BID06	On 30/06/2019	Spot Bond	8.57500		70.90963	8.57500	104.41544		0.00		0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.05828		0.00		0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.67619		0.00		0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.75554		0.00		0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.01655		0.00		0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.01910		0.00		0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.01804		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	
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.01892			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02050			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.02706			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.03469			0.00	0	0.00
BNP01		On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.29363			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	95.30173		100.00000	94.57424			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.58263			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.59890			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.11373			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.48820			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.98107			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC030		On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.65066			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.94775			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.89533			0.00	0	0.00
BTC034		On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.63302			0.00	0	0.00
BTC035		On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.19404			0.00	0	0.00
BTC037		On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.21202			0.00	0	0.00
BTC038		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.05440			0.00	0	0.00
BTC039		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.94905			0.00	0	0.00
BTC040		On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.84590			0.00	0	0.00
BTC041		On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.83621			0.00	0	0.00
BTC042		On 04/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.72087			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
BTC043	On 04/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.71884			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.96692			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.53895			0	0.00
BTC046	On 24/08/2015	Spot Bond	100.00000	80.04386		100.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	41.15380		100.00000	40.85217			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22925			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.27481			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.37608			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.01453			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	16.33941		100.00000	16.14864			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500	106.97305		9.45500	106.89252			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.99316			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.50500	102.33251		8.50500	102.26305			0	70,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.46500	99.40945		12.46500	99.31150			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	97.59968			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.76500	100.07588		12.76500	99.97331			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.90500	101.12819		8.90500	101.05638			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	96.63077			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.76500	97.27620		12.76500	97.17650			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.69707			1,800,000,000	900,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	95.51848			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.15434			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.44000	93.07707		10.44000	92.99988			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.09352			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.96000		119.51931		9.96000	119.42359			0	0.00
CCT02	On 12/06/2024	Spot Bond	9.96000		114.94196		9.96000	114.84992			84,337,400	1,042,168,700.00
CCT03	On 15/03/2025	Spot Bond	9.88500		110.01251		9.88500	109.92600			356,812,200	278,406,100.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.32038			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.65500		102.17094		11.65500	102.07663			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.63183			0	334,700,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.02197			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40590		10.00000	109.32020			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.24742			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.56906			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.75786			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		9.23591		100.00000	9.14873			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31921			0	294,000,000.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.97223			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.26932			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.31835			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.37485			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	100.06974			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06900			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.07288			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.44145			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.86979			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.00129		10.11000	103.91632			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.95926			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.00531		2.76000	121.90337			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		119.29514		3.14000	121.83560			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.90725		8.25000	101.84011			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.55000		131.32271		2.55000	125.26156			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.12056		2.40000	121.25483			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.01300			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.43000		100.98643		8.43000	100.91811			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.68618			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.70421			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.48000		101.02709		8.48000	100.95835			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.48000		101.02709		8.48000	100.95835			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.53000		104.18784		8.53000	104.11613			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.47572			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.62301			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.16869			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	99.93815			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		102.29789		9.35000	102.22045			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		102.29789		9.35000	102.22045			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	102.01008			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.68548			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.09571			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.09571			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.09571			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.60784			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.19500		102.99321		9.19500	102.91776			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18581			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.67275			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.66754			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.65917			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.72226			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.99993			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.92988			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.87082			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	102.09773			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.46550			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.27674			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.17646			0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.32040			0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.56433			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.20380			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60956			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.42137			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.40513			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.15117			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.40589			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.21111			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.57336			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.17554			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.30779			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.29372			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	102.69162			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	100.18999			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.73000	94.26775		10.73000	94.18746			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN315		On 20/03/2023	Spot Bond	11.25000	95.71552		11.25000	95.63016			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23672			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.57903			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.18578			0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61262			0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.52683			0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	100.57808		8.80500	100.51645			0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.38852			0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.55911			0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	130.52148			0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47701			0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.57562			0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51005			0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.09176			0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	81.54345			0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.64707			0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23672			0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	118.93483			0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	118.98334			0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53647			0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82512			0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24384			0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.07895			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.71529			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.32146			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.52803			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53137			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.24167			0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20820			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.51372			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	99.88024			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	100.48612			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.60889			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.26587			0	0.00
CLN362	On 20/03/2024	Spot Bond		9.91000	106.70944		9.91000	105.48617			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.39939			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.41579			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.05000	108.66596		12.05000	107.15042			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.43262			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.08000	107.02344		12.08000	106.91946			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	108.99684		10.02000	108.90856			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.43262			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.55321			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	104.01447			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.37795			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.40708			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.40722			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28944			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.44000		103.68218		9.44000	103.60425			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.52955			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.53313			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.74801		10.57000	101.66261			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.93904		11.00000	101.85010			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.63425			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.57818			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.63392			0	0.00
CLN384	On 20/09/2024	Spot Bond	11.84000		103.20200		11.84000	103.10526			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.70808			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.40696			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.60487			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.50140			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	101.07877			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.29573			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.32040			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	101.39703			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.61337			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.54021			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.59430			0	0.00	
CLN398	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.17904			0	0.00	
CLN399	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.17798			0	0.00	
CLN400	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.68812			0	0.00	
CLN401	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.55051			0	0.00	
CLN402	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49817			0	0.00	
CLN403	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08720			0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	41.11785		7.01000	41.70846			0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	169.55027			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	8.44000	98.32122		8.44000	147.77917			0	0.00	
CLN88	On 28/04/2028	Spot Bond	8.05500	36.73658		8.05500	161.73089			0	0.00	
CLN89	On 02/03/2028	Spot Bond	8.05500	37.18249		8.05500	162.07167			0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.10901			0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.08429			0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97495			0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.97495			0.00	2,930,000,000	2,930,000,000.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.49282			0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.39689			0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41579			0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96013			0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41406			0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61262			0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.28802			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.37293			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.36436			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.37288			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.65151			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	99.90873			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.88918			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.61000		106.25285		8.61000	104.66022			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58000		105.32280		8.58000	105.24990			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.08000		111.15160		10.08000	117.14100			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.27000		106.80307		7.27000	106.74023			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.65000		106.76630		9.65000	106.68430			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.69000		107.56868		9.69000	107.48482			0	0.00
COT01	On 03/04/2023	Spot Bond	10.06000		96.19517		10.06000	96.11781			0	0.00
COT02	On 03/04/2028	Spot Bond	10.78500		97.40313		10.78500	97.31930			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.78500		90.56224		10.78500	95.19481			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.87910			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.47417			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.90341		100.00000	10.82436			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	99.94268			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.26724			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.89361			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.62071			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.78959			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL027	On 23/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.56967			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.96238		100.00000	10.88290			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.25336		100.00000	13.15727			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.41500		101.50605		11.41500	102.08871			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		15.61568		100.00000	15.50246			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.61037		100.00000	6.56245			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.42019		100.00000	16.30114			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.49530			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.03000		98.59177		8.03000	98.52850			125,000,000	62,500,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.03783			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.94676			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.54430			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		84.99569		100.00000	84.42140			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.55368			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.97130			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.11567			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.37543			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.82173			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.96425			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.58412			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	54.93019			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37507			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.64000		105.72032		8.64000	105.64664			0	0.00
DV21	On 15/06/2016	Spot Bond	7.28000		106.87624		7.28000	106.81327			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	8.48000		106.46902		8.48000	106.39577			62,600,000	1,412,600,000.00
DV23	On 27/02/2023	Spot Bond	9.32000		106.07264		9.32000	105.99259			9,700,000	1,059,700,000.00
DV24	On 18/02/2024	Spot Bond	9.32000		104.72065		9.32000	104.64163			0	0.00
DV29	On 18/02/2029	Spot Bond	9.44000		107.67142		9.44000	107.58914			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09482			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98409			0	200,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.25217			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.03768			0	300,000,000.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.30886			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.32817			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.10529			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81644			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.67544			0	0.00
E170	On 01/08/2020	Spot Bond	8.02500		127.04805		8.02500	126.96523			0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.53037			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		102.66123		2.15500	102.58055			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.38334		1.20000	135.33295			0	37,550,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		123.88957		1.95500	124.96191			0	0.00
EL29	On 19/11/2029	Spot Bond	1.93500		113.22748		1.93500	113.14085			0	0.00
EL30	On 29/07/2030	Spot Bond	1.91500		114.50814		1.91500	114.42038			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.01000		104.94751		2.01000	105.95414			0	0.00
EL36	On 31/01/2036	Spot Bond	2.13500		102.93819		2.13500	102.85745			0	39,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.49000		107.68308		9.49000	107.60037			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.39000		107.99773		9.39000	107.91697			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.83500		101.82110		9.83500	101.74144			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.07500		93.63774		10.07500	96.12575			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.21500		104.42466		10.21500	103.07337			0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.02939			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	97.96803			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.45217			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.34355			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.33058			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.31353			0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.57918			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.72311			0	44,000,000.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.94449			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		97.71553		100.00000	96.95411			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.84000		105.30288		10.84000	105.21016			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.37216			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.57905			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.83141			0	0.00
EQS07	On 09/04/2018	Spot Bond	9.84500		98.15086		9.84500	98.07357			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	97.89571			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	97.21344			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08777			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.09306			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.20148			0	39,700,000.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600	10.00000	109.32000				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07889			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08207			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07826			0	68,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08091			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.08047			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.07939			0	46,000,000.00
ES15	On 30/08/2015	Spot Bond	6.60000		102.08447	6.60000	102.03007				0	30,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.88000		104.36641	7.88000	104.30031				0	3,104,997,200.00
ES23	On 25/01/2023	Spot Bond	8.56000		111.26804	8.56000	111.19078				271,491,500	51,551,832,800.00
ES26	On 02/04/2026	Spot Bond	8.86500		94.13514	8.86500	94.06823				13,164,200,000	46,021,570,300.00
ES33	On 15/09/2033	Spot Bond	9.48500		84.33521	9.55500	83.75029				5,227,800,000	30,565,300,000.00
ES42	On 25/04/2042	Spot Bond	9.63000		89.88205	9.63000	89.81278				1,600,000,000	32,435,335,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.01385			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	98.20756			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.94081			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.73703			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.21226			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.01954		0.00		0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.01776		0.00		0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.58072		0.00		0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.31340		0.00		0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.82101		0.00		0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19808		0.00		0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.87179	100.00000	10.79296		0.00		0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.58120	100.00000	10.50449		0.00		0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.40676		0.00		0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.35365		0.00		0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.57101		0.00		0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	101.68046		0.00		0	0.00
FRB05	On 21/12/2018	Spot Bond	9.36500	101.03013	9.36500	100.95396		0.00		0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	101.37350		0.00		0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.37343		0.00		0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.54040		0.00		0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.82863		0.00		0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.86168		0.00		0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	101.89265		0.00		0	0.00
FRB14	On 02/06/2026	Spot Bond	10.14000	103.85841	10.14000	104.07047		0.00		0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	102.03439		0.00		0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.21500	110.32596	10.21500	110.23541		0.00		0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.20637		0.00		0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.85000	134.83729	1.85000	135.63857		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
FRBI23		On 07/12/2023	Spot Bond	1.86500	131.11375		1.86500	284.12069			0	0.00
FRBI25		On 31/01/2025	Spot Bond	2.03000	108.60014		2.03000	115.35158			0	0.00
FRBI28		On 31/03/2028	Spot Bond	2.23500	104.44642		2.23500	164.91328			0	0.00
FRBI33		On 07/12/2033	Spot Bond	2.05000	123.09990		2.05000	225.87433			0	0.00
FRBN04		On 15/09/2015	Spot Bond	7.09000	104.45718		7.09000	104.39765			0	0.00
FRBZ01		On 30/11/2020	Spot Bond	7.64300	66.60526		7.64300	66.00020			0	0.00
FRBZ02		On 28/10/2024	Spot Bond	9.41500	42.81608		9.41500	41.91094			0	0.00
FRBZ03		On 10/12/2024	Spot Bond	9.65000	41.50585		9.65000	40.56150			0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	102.25778			0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.66419			0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44150			0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58200			0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	98.00000			0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.10014		7.47000	100.00000			0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55862			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	101.48551			0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68693			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	101.53313			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.08047		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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	101.62999			0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.00802			0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94878			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	24.44631		100.09221	24.26892			0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39193			0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.54549			0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85225			0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.86249			0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.54764			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	101.56480			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.42946			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.45660			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.90645			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.43107			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.97333		13.22500	62.90657			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.34936			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.35106			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.98943			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41235			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.26000	100.31932		3.26000	103.69781			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47361			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.47361			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.02367			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.23672			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.43607			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.38852			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.35617			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.41157			0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.58752			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.23237			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.40736			0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.59206			0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.82173			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.44298			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.84206			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34084			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45660			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.45660			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.34299			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.05113			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.10820			0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11541			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.40600		10.00000	109.32000			0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.88648			0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.53823			0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.86984			0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09735			0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84750			0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.84978			0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78434			0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71336			0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.78434			0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71051			0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.36712			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.44790		8.75000	100.37704			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.42937			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.09220		100.00000	11.01178			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		10.16856	100.00000	10.09483		0.00		0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	96.34876		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.87950	100.00000	11.79336		0.00		0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	99.25605		0.00		0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		21.70534	100.00000	21.54625		0.00		0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.33403		0.00		0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		10.49800	100.00000	10.42189		0.00		0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.92143	100.00000	20.76976		0.00		0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.33400		0.00		0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		20.89430	100.00000	20.74282		0.00		0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.33319		0.00		0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.31667		0.00		0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.40375		0.00		0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.37944		0.00		0	0.00
FRC221	On 31/01/2022	Spot Bond	2.66000		129.25717	2.66000	129.15024		0.00		0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.22864		0.00		0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.22569		0.00		0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.22569		0.00		0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.04080		0.00		0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.21394		0.00		0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.47494		0.00		0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.35279		0.00		0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.36540		0.00		0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	101.09469		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
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.92104			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.55274			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.54421			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.70186			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.55270			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.19000		117.89482		3.19000	125.09696			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.57161			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.58702			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.24000		108.93194		3.24000	124.72214			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.22000		106.66802		3.22000	124.87192			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.40000		102.53414		2.40000	128.84394			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.47000		103.35079		2.47000	137.77043			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.61862			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.37289			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.56137			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.81468			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.74967			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49572			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49402			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.29731			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.02529		100.00000	11.93810			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		40.27044		100.00000	39.97848			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		92.17377		100.00000	91.49601			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.70739		100.00000	22.54277			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		33.36811		100.00000	33.05655			0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		10.08120		100.00000	10.00811			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.86680		100.00000	11.77983			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.35679			6,300,000,000	3,150,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.62409			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.95085			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.31474			0	50,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.99755			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.20330			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	102.12693			0	0.00
FRS100	On 15/01/2024	Spot Bond	1.88800		85.52334		1.88800	110.29375			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.25500		106.12090		2.25500	115.63976			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.62812			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.90496		10.38000	100.81977			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.90496		10.38000	100.81977			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.84819			2,000,000,000	1,000,000,000.00
FRS108	On 31/01/2038	Spot Bond	2.39500		104.01508		2.39500	112.83635			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.36000		214.47548		2.36000	216.30777			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.36500		113.52134		2.36500	113.43016			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.39000		213.57561		2.39000	215.40858			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.59986			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.11500		114.59018		2.11500	114.50049			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS115	On 31/03/2038	Spot Bond	2.45500		111.75050		2.45500	111.65991			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02311			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	52.04400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.29603			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.56000		109.72632		2.56000	109.63644			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.51000		117.47174		2.51000	211.85739			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.56000		115.77426		2.56000	210.39900			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.04500		100.93398		2.04500	100.85556			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.59000		165.51061		2.59000	209.52990			0	0.00
FRS124	On 31/01/2038	Spot Bond	2.83500		90.57046		2.83500	104.54294			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86500		97.85343		2.86500	154.02723			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.28500		84.21709		3.28500	96.81320			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.85500		97.83009		2.85500	154.19341			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.20493			0	0.00
FRS131	On 31/03/2028	Spot Bond	2.91500		152.86743		2.91500	153.06795			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.10000		194.81739		3.10000	192.83211			0	0.00
FRS133	On 24/03/2020	Spot Bond	100.00000		3.16025		100.00000	3.13905			0	10,000,000,000.00
FRS134	On 31/01/2038	Spot Bond	2.25000		100.10886		2.25000	100.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	1.98500		130.02671		1.98500	281.76233			0	0.00
FRS37	On 07/12/2023	Spot Bond	1.87500		131.02274		1.87500	283.92325			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.59500		124.66657		2.59500	270.13370			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.32000		103.51276		2.32000	131.82955			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.52074			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond	1.85000		135.74188		1.85000	131.49120			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.72427			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.98334			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.39396			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.23500		113.47918		2.23500	113.38927			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		25.57831		104.97509	25.38468			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		29.75946		101.07593	29.54164			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.98973		100.44759	21.82967			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.05689		100.76967	27.85208			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	1.88000		123.05468		1.88000	122.96095			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	1.97500		100.84809		1.97500	115.90606			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.83133			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.00500		100.58486		2.00500	115.60325			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	102.00773			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.07500		129.21857		2.07500	354.77149			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.29632			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.82315			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	7.57000		102.05161		7.57000	101.98982			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.11500		102.41539		8.11500	102.34900			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.31500		106.66682		8.31500	106.59561			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.92000		100.52940		8.92000	100.45789			25,100,000	785,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond		9.26000	99.15556		9.26000	99.08201			0	1,766,666,700.00
FRX23	On 28/02/2023	Spot Bond		9.88000	90.42340		9.88000	90.35234			400,000,000	200,000,000.00
FRX24	On 10/12/2024	Spot Bond		9.87500	110.22137		9.87500	110.13384			0	0.00
FRX26	On 01/10/2026	Spot Bond		10.24500	95.99636		10.24500	96.36534			0	600,000,000.00
FRX30	On 31/01/2030	Spot Bond		10.55500	96.62462		10.55500	97.01569			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.68000	93.50855		10.68000	93.42796			0	0.00
FRX45	On 14/04/2045	Spot Bond		10.07000	81.41370		10.07000	81.34816			0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.22715			0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.24430			0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.28715			0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.35573			0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.40715			0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.62984			0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03537			0	114,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	99.88470			0	60,000,000.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03679			0	28,000,000.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03835			0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.03965			0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.04536			0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	51.82470		100.00000	51.44897			0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.69474		100.00000	8.63171			0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.45874		100.00000	1.44816			0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24474		100.00000	0.24296			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	10.08120	100.00000	10.00811	100.00000	10.00811			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.69134	100.00000	1.67908	100.00000	1.67908			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.28376	100.00000	0.28170	100.00000	0.28170			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.91670	0.00000	100.91670			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.25500	101.50942	9.25500	101.43417	9.25500	101.43417			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.93983	0.00000	99.93983			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.93778	0.00000	99.93778			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.93695	0.00000	99.93695			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.93162	0.00000	99.93162			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.92506	0.00000	99.92506			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	100.00000	0.00000	99.92096	0.00000	99.92096			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.19520	0.00000	100.19520			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.71200	100.00000	10.63434	100.00000	10.63434			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	18.58851	100.00000	18.45375	100.00000	18.45375			0	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		13.19185	100.00000	13.09622		0.00		0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.55495	100.00000	10.45640		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	100.47652		0.00		0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.49508		0.00		0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.51810		0.00		0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.55002		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	100.65459		0.00		0	255,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.77415		0.00		0	115,146,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.15547		0.00		0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.51189		0.00		0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.01993		0.00		0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.23035		0.00		40,000,000	40,000,000.00
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	101.06243		0.00		0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.65553		0.00		0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.48294		0.00		0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.75826	100.00000	9.68752		0.00		0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.73057		0.00		0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.46914		0.00		0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.37800		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
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.38235		0.00		0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.04551		0.00		1,200,000,000	300,000,000.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.26618		0.00		0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000		0.00		0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.68705		0.00		0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.36225		101.06382	7.36225	92.45711		0.00		0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.71735		0.00		0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.36258		100.99979	8.36258	104.41639		0.00		0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.75627		0.00		0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.81292		101.04317	8.81292	104.41639		0.00		0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.80381		0.00		0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.76731		0.00		0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.89922		0.00		0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000	0.00000	100.25003		0.00		0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600	10.00000	109.32000		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
HPF05	On 17/02/2017	Spot Bond		9.13500	103.80730		9.13500	103.73048			0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.04485			0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.04203			0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.27000	109.18697		8.27000	109.11366			36,000,000	1,616,000,000.00
HWAY23	On 07/12/2023	Spot Bond		1.73500	132.30379		1.73500	286.70252			0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		1.73500	135.51082		1.73500	293.65215			0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.53000	100.44220		9.53000	100.36473			8,700,000	2,252,300,000.00
HWAY35	On 31/07/2035	Spot Bond		9.57000	100.05066		9.57000	99.97318			0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	37.53519		100.00000	37.26306			0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	90.33074		100.00000	89.67299			0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	41.34077		100.00000	41.03777			0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	33.16781		100.00000	32.92734			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
I2025	On 31/01/2025	Spot Bond		1.43000	121.65345		1.36500	122.26042			8,000,000,000	35,093,500,000.00
I2038	On 31/01/2038	Spot Bond		1.72000	127.24391		1.63500	129.09985			2,400,000,000	08,815,627,600.00
I2046	On 31/03/2046	Spot Bond		1.71000	129.27872		1.71000	129.18204			2,400,000,000	94,071,602,100.00
I2050	On 31/12/2050	Spot Bond		1.77000	138.14907		1.70000	140.43589			4,846,654,900	25,792,245,950.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.26160			0	0.00
IBL21	On 15/03/2016	Spot Bond		8.03000	102.94734		8.03000	102.88129			0	0.00
IBL22	On 15/03/2018	Spot Bond		8.00500	106.80764		8.00500	106.73932			0	0.00
IBL28	On 18/08/2016	Spot Bond		7.85000	102.65858		7.85000	102.59309			0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.37541			0	0.00
IBL34	On 31/01/2017	Spot Bond		1.24000	101.63401		1.24000	131.32155			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	1.92000	106.04849		1.92000	135.06339			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.64796			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.12500	102.85348		8.12500	102.78634			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38485			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06919			0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.20492			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.40600		10.00000	109.32000			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.69500	101.29925		8.69500	101.22822			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.15000	95.53115		9.15000	95.46035			11,600,000	2,351,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.29508			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.79500	97.42907		8.79500	97.36036			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.20000	102.38581		9.20000	102.30951			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.34661			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.47270			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.79000	101.66677		7.79000	101.60240			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.47500	101.53381		8.47500	101.46399			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.48805			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.17556			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.77500	103.53586		7.77500	103.47043			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.43500	104.88208		8.43500	104.81029			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.54000	106.89139		9.54000	106.80886			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.03630			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55025			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35826			0	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	100.46760			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.47686			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.46195			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.65000	129.12669		2.65000	129.22814			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00925	100.00000		0.00919			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.65246			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.60969			0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.79000	98.83384		8.79000	98.76417			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.94393			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.94180			0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.78500	98.59304		9.78500	98.51544			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.56738		5.00000	101.52582			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.48694		5.00000	100.44626			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.77789		4.00000	100.74536			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.41205		4.00000	100.37946			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		44.92768	100.00000		44.59839			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		44.75072	100.00000		44.42272			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		44.75072	100.00000		44.42272			0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	104.48833		9.20000	104.41132			0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.09501			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.68500	100.00000		8.62203			0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.14422			0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		92.17377	100.00000		91.49601			0	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		14.44635	100.00000	14.34047				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.27234	100.00000	20.12537				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.52409	100.00000	1.51536				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.53345	100.00000	9.46357				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.99336	100.00000	10.74662				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.48963	100.00000	10.41275				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.75256	100.00000	30.52716				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		89.02439	100.00000	88.37772				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		82.02247	100.00000	81.47321				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		80.93126	100.00000	80.39648				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		97.00806	100.00000	94.81991				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		97.05575	100.00000	94.86653				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		89.46078	100.00000	88.80779				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		84.59084	100.00000	83.82877				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		79.86871	100.00000	79.34783				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		79.50225	100.00000	78.83604				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		81.11111	100.00000	80.57395				0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.98247	6.40000	99.87741				0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.84244	6.40000	99.73768				0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.73768	6.40000	99.63313				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.12418	6.45000	99.02011				0	0.00
INA530	On 21/07/2015	Spot Bond	6.60000		98.97983	6.60000	98.87365				0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.85598	6.60000	98.75007				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.60920	6.60000	98.50382				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.33980			0	0.00
ING115	On 31/03/2016	Spot Bond	10.93057		102.46600		10.93057	102.24511			0	0.00
ING116	On 31/03/2016	Spot Bond	10.93057		101.69656		10.93057	101.59340			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.43841			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41109			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.91295		6.50000	100.86005			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51613			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.36127			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.74692			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.38717			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	103.46843			0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89531			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.67088			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.97002			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.82971			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		72.27723		100.00000	71.85039			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06267			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.28458			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		87.95181		100.00000	87.32057			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.82639			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.83695			0	0.00	
IPF06	On 13/04/2017	Spot Bond	8.54000		101.43769		8.54000	101.36818			0	0.00	
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05806			0	0.00	
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.08304			0	0.00	
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.09972			0	0.00	
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.76393			0	0.00	
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.80210			0	0.00	
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.77904			0	0.00	
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65769			0	0.00	
IPL10	On 20/05/2021	Spot Bond	9.54000		99.36249		9.54000	99.28703			0	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.48786			0	0.00	
IPL6	On 28/09/2017	Spot Bond	8.69500		103.77451		8.69500	103.70253			0	1,350,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.94710			0	0.00	
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.91220			0	0.00	
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.30653			0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.46334			0	0.00	
IV014	On 22/06/2015	Spot Bond	8.16000		104.61762		8.16000	104.54794			0	0.00	
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.87753			0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.88104			0	0.00	
IV017	On 31/01/2022	Spot Bond	3.20000		98.17443		3.20000	127.51346			0	0.00	
IV019	On 31/03/2028	Spot Bond	3.41500		145.32645		3.41500	149.69638			0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.18675			0.00	1,000,000,000	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.92694			0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.78119			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.68441			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.32037			0	0.00
IV030	On 31/01/2025	Spot Bond	3.36500		101.96672		3.36500	108.89295			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.36500		101.88171		3.36500	108.89295			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.79651			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.19982			0	0.00
IV08	On 30/04/2018	Spot Bond	10.23500		109.58980		10.23500	109.50066			838,000,000	419,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.49237			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.51500		143.78466		3.51500	143.65613			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		82.02247		100.00000	81.47321			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		80.75221		100.00000	80.21978			0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000		99.92991		6.40000	99.98247			0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000		99.94742		6.40000	99.49408			0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000		0.00000		6.40000	99.37273			0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000		99.70280		6.40000	99.25167			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.45000		99.21107		6.45000	98.76089			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.45000		99.08946		6.45000	98.64038			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.60000		98.94441		6.60000	98.48628			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.60000		98.82065		6.60000	98.71481			0	0.00
IVA534	On 20/08/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.66636			0	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	109.40600		10.00000	109.32000			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.68444			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.90440			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.03532			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.99980			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.80567			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82648			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.83176			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.84233			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.79477			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.68272			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.48934			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.35948			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.14212			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.92945			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.93021			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.97945			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.57674			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.26363			400,000,000	200,000,000.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.12790			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.15667			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.15667			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.03500	104.15483		9.03500	104.07858			0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.55291		100.00000	15.44874			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.82211	100.00000	10.74279		0.00		0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.68978		0.00		0	0.00
IVC040	On 24/07/2021	Spot Bond	9.21000		103.74950	9.21000	103.67211		0.00		0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.49847		0.00		0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.16457		0.00		0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.31552		0.00		0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000	0.00000	104.21068		0.00		0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.55396		0.00		0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.57477		0.00		0	0.00
IVC047	On 27/10/2015	Spot Bond	6.96000		100.76187	6.96000	100.70591		0.00		0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.35859		0.00		0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.02005		0.00		0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.75176		0.00		0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.40036		0.00		0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.22689		0.00		200,000,000	100,000,000.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.24726		0.00		0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.63176		0.00		0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.00000	0.00000	101.27427		0.00		0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.47381		0.00		0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.56782		0.00		0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.48468		0.00		0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.62193		0.00		0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		51.69915	100.00000	51.32433		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
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.16214			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.70465			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57222			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.71381			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	84.65116		100.00000	84.06467			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.91014			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.46771			0	0.00
KW01	On 31/10/2027	Spot Bond		8.43500	139.44938		8.43500	139.35549			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.19203			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.50013			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.68814			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.26392			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.85201			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.15000	98.04222		10.15000	97.96181			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.35850		9.71000	102.27811			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46916			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.72500	100.03066		8.72500	99.95989			35,100,000	3,295,100,000.00
LGL03	On 03/04/2018	Spot Bond		8.85500	98.05899		8.85500	97.98937			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.82000	99.87699		9.82000	99.79767			8,600,000	588,600,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.68422			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	102.13624			0	0.00
LHL02	On 13/12/2015	Spot Bond		7.98000	106.22307		7.98000	106.15459			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.32656			650,000,000	325,000,000.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.91508			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.03884			0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.04443			0	55,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.04759			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.17050			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.27945			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.68662			0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.16419			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.81039			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.58513			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.42717			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.43786			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38382			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.11519			0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.80141			0	550,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10465			0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.59498			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.20777			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.77310			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.30013			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.29124			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.29775			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.41546			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.74430			0	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	100.80525			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	59.79786		100.00000	59.36432			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.87286		100.00000	21.71254			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	21.18443		100.00000	21.02916			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	21.26851		100.00000	21.11262			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	20.44204		100.00000	20.29383			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.38242		100.00000	21.22740			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.46753			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.69500	102.04966		8.69500	101.97849			6,200,000	546,200,000.00
MBSA02	On 15/04/2019	Spot Bond	8.71500	101.57283		8.71500	101.50183			0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	103.11151			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.91189			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.90899			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.03780			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94000	101.98147		7.94000	101.91640			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.68500	105.58940		8.68500	105.51503			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.46500	106.48528		9.46500	106.40370			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.23570			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.27859			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50000	104.33985		9.50000	104.38491			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.13000	101.99851		7.13000	101.94006			226,000,000	2,583,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.86091			0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.86500	99.71360		8.86500	99.64234			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.37774			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond		9.34000	106.72972		9.34000	104.97825			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	99.78261			0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	25.21657		100.00000	25.03375			0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.87692			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.56500	99.71782		8.56500	99.64892			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.08000	103.69442		7.08000	103.63468			0	641,430,000.00
MTN04	On 13/07/2017	Spot Bond		8.55500	106.68830		8.55500	106.61426			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.55824		100.89771	6.51031			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.64429		100.61875	6.59586			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		8.90500	96.66237		8.90500	96.59374			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.55500	101.56761		7.55500	101.50522			0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.02000	99.50100		9.02000	103.88176			0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.79000	104.32744		8.79000	104.25430			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.24000	104.65801		9.24000	104.58098			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.91677			0	60,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.15000	104.46024		9.15000	104.40441			0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.97495			0	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		9.39000	99.53684		9.39000	99.44983			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.00218			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.03500	98.99174		10.03500	98.91144			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63078			0	0.00
NBK17A	On 22/04/2026	Spot Bond		10.21500	99.15961		10.21500	99.07867			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.68999			0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.08292			0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87337			0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.16758			0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.21489			0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.20465			0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.21001			0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.22743			0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.22461			0	0.00
NBK26B	On 22/04/2026	Spot Bond		0.00000	100.00000		0.00000	100.68028			0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.96000	103.05444		6.96000	102.99677			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.95606			0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.71500	111.76186		8.71500	111.68418			18,300,000	3,078,300,000.00
NBK4	On 28/10/2024	Spot Bond		10.61000	38.64852		10.61000	38.61650			0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.73010			0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.60000	102.97109		7.60000	102.90849			3,760,000,000	1,881,556,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21840			0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79494			0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.45205			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.68478			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.51779			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.49861			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.91095			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.93633			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.15304			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.33430			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26571			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.58359			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.22366			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.20620			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.20534			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.44421			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38852			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.78000		108.15233		9.78000	106.92149			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38001			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.81500		106.90861		9.81500	105.83157			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.38852			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.24883			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.24933			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.40214			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.41916			0	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	101.68300			0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.91659			0	0.00
NED11	On 17/09/2015	Spot Bond		7.07000	102.97617		7.07000	102.91767			0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.58918			0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.67292			0	0.00
NED15	On 08/04/2024	Spot Bond		9.89500	106.08311		9.89500	104.70058			0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	99.30472			1,300,000,000	1,300,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.86176			0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.85969			0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82120			0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	116.52668		9.44500	116.43905			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	102.22906			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
NILB10	On 08/12/2016	Spot Bond		1.88500	171.29698		1.88500	171.16629			0	0.00
NILB11	On 31/01/2025	Spot Bond		2.22500	99.57511		2.22500	143.68986			0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.42770		3.45000	184.25642			0	0.00
NILB13	On 31/01/2025	Spot Bond		2.61500	109.51820		2.61500	109.41876			0	0.00
NILB14	On 31/03/2028	Spot Bond		3.00500	151.00275		3.00500	141.54431			0	0.00
NILB15	On 31/03/2028	Spot Bond		2.91500	153.20049		2.91500	153.06795			0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.55000	106.38878		8.55000	106.31499			0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.18000	104.86543		9.18000	104.98716			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.99988			0	42,900,000.00
NQ1A15	On 22/05/2015	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
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	99.99992			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.99995			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	99.99996			0	111,400,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.38000		104.84534		9.38000	106.38795			0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.99994			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	99.99995			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58000		104.82539		9.58000	104.93996			0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.99993			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	99.99993			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	99.99962			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.99973			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	99.99992			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.48500		111.04609		8.48500	110.97007			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.24000		116.74470		9.24000	116.65877			41,200,000	620,600,000.00
NRA023	On 31/05/2023	Spot Bond	1.78000		174.96929		1.78000	174.83730			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.03500		115.99977		10.03500	115.90620			0	3,100,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.82254			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.62252			0	300,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30220			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.74238			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.90276			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.03070			0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.45838			0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	15.98287		100.00000	19.58789			0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	88.38320		100.00000	87.75340			0	0.00
OML01	On 27/10/2015	Spot Bond		6.97000	101.45701		6.97000	101.40059			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	99.85681			0	0.00
OML03	On 27/11/2024	Spot Bond		9.70000	97.22695		9.70000	98.27923			0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.48145			0	0.00
OML05	On 19/03/2025	Spot Bond		9.87000	101.06811		9.87000	101.25639			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.42000	101.17789		10.42000	101.28518			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.03500	101.38318		11.03500	101.39929			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	34.81643		100.00000	34.56401			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.24000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.60336			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.55105			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.33951			0	0.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.16004			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19421			0	100,000,000.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23163			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.64641			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.44000	104.54231		9.44000	105.76476			0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.47858			0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.49152			0	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.49735			0	70,000,000.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.51028			0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.56584			0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.57874			0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.50022			0	0.00
R010P		On 21/12/2025	Spot Bond	7.85500	44.27697		7.85500	44.24887			0	0.00
R158		On 15/09/2015	Spot Bond	5.98000	104.80962		5.98000	104.75906			5,005,700,000	25,619,080,000.00
R158P		On 15/09/2015	Spot Bond	6.43000	98.04820		6.43000	97.99742			0	0.00
R159		On 15/09/2016	Spot Bond	6.53000	111.17750		6.53000	111.11927			33,067,100,100	40,900,000,000.00
R159P		On 15/09/2016	Spot Bond	6.36000	92.14240		6.36000	92.09538			0	0.00
R186		On 21/12/2026	Spot Bond	7.96500	123.39674		8.03500	122.72993			37,727,474,400	61,163,780,700.00
R187P		On 21/12/2026	Spot Bond	7.77500	41.36062		7.77500	41.33462			0	0.00
R188P		On 21/12/2027	Spot Bond	7.69500	38.69604		7.69500	38.67196			0	0.00
R197		On 07/12/2023	Spot Bond	1.46000	292.47093		1.37500	294.00122			1,660,000,000	19,655,636,700.00
R202		On 07/12/2033	Spot Bond	1.64000	239.51084		1.56000	242.07136			5,541,959,300	16,391,385,000.00
R2023		On 28/02/2023	Spot Bond	7.77500	101.64903		7.84000	101.21292			17,031,400,000	31,847,500,000.00
R203		On 15/09/2017	Spot Bond	6.94500	104.31336		7.00500	104.12679			66,304,609,500	69,484,440,900.00
R2030		On 31/01/2030	Spot Bond	8.44500	98.79460		8.44500	98.72690			74,351,400,000	58,851,100,000.00
R2032		On 31/03/2032	Spot Bond	8.54000	98.65570		8.54000	98.58810			71,185,600,000	30,358,100,000.00
R2037		On 31/01/2037	Spot Bond	8.63500	101.34239		8.63500	101.27142			24,967,700,000	02,176,200,000.00
R204		On 21/12/2018	Spot Bond	7.21000	105.84823		7.26500	105.61304			56,881,152,400	43,287,387,000.00
R2044		On 31/01/2044	Spot Bond	8.69500	103.31128		8.69500	103.23843			90,334,000,000	86,499,429,600.00
R2048		On 28/02/2048	Spot Bond	8.68000	102.77834		8.68000	102.70718			76,224,800,000	16,438,500,000.00

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	7.44500	101.83664	7.50000	101.56327	0.00	32,881,700,000	60,724,779,700.00			
R208	On 31/03/2021	Spot Bond	7.58000	97.13726	7.64000	96.80542	0.00	63,761,446,600	20,621,733,600.00			
R209	On 31/03/2036	Spot Bond	8.51000	79.04106	8.58000	78.42675	0.00	60,582,000,000	26,874,600,000.00			
R210	On 31/03/2028	Spot Bond	1.60000	176.92102	1.51500	178.45326	0.00	1,985,000,000	39,049,233,600.00			
R211	On 31/01/2017	Spot Bond	0.54000	132.93388	0.54000	132.84706	0.00	11,600,484,700	31,587,047,600.00			
R212	On 31/01/2022	Spot Bond	1.43000	139.25011	1.35000	139.82929	0.00	31,300,000,000	54,285,652,800.00			
R213	On 28/02/2031	Spot Bond	8.42000	89.34790	8.49000	88.73850	0.00	64,443,999,300	46,358,796,300.00			
R214	On 28/02/2041	Spot Bond	8.62000	79.70340	8.62000	79.64858	0.00	85,581,400,000	51,640,820,000.00			
R228C	On 15/09/2015	Spot Bond	6.43000	98.04820	6.43000	97.99742	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.35000	95.07997	6.35000	95.03153	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.36000	92.14240	6.36000	92.09538	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.50000	99.52148	6.50000	99.46859	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.37000	96.46358	6.37000	96.41374	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.35000	93.50552	6.35000	93.45736	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.41000	90.54516	6.41000	90.49809	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	6.98000	86.73537	6.98000	86.68634	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.03000	83.70623	7.03000	83.65858	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.27000	80.28989	7.27000	80.24265	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.25000	77.52718	7.25000	77.48169	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.23000	74.87399	7.23000	74.83017	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.22000	72.29364	7.22000	72.25139	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.46000	68.95992	7.46000	68.91831	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.44000	66.55170	7.44000	66.51165	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.56000	63.71556	7.56000	63.67661	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
R340C	On 21/12/2021	Spot Bond		7.53000	61.51163		7.53000	61.47417			0	0.00
R341C	On 21/06/2022	Spot Bond		7.50000	59.40112		7.50000	59.36509			0	0.00
R342C	On 21/12/2022	Spot Bond		7.47000	57.37964		7.47000	57.34496			0	0.00
R343C	On 21/06/2023	Spot Bond		7.43000	55.48617		7.43000	55.45282			0	0.00
R344C	On 21/12/2023	Spot Bond		7.39000	53.67591		7.39000	53.64382			0	0.00
R345C	On 21/06/2024	Spot Bond		7.97500	49.18360		7.97500	49.15191			0	0.00
R346C	On 21/12/2024	Spot Bond		7.93500	47.47214		7.93500	47.44170			0	0.00
R347C	On 21/06/2025	Spot Bond		7.89500	45.83789		7.89500	45.80865			0	0.00
R348C	On 21/12/2025	Spot Bond		7.85500	44.27697		7.85500	44.24887			0	0.00
R349C	On 21/06/2026	Spot Bond		7.81500	42.78571		7.81500	42.75868			0	0.00
R350C	On 21/12/2026	Spot Bond		7.77500	41.36062		7.77500	41.33462			0	0.00
R351C	On 21/06/2027	Spot Bond		7.73500	39.99843		7.73500	39.97342			0	0.00
R352C	On 21/12/2027	Spot Bond		7.69500	38.69604		7.69500	38.67196			0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.57213			0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.94604			0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.16715			0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.03420			0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.75162			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		28.24429		100.00000	28.03953			0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.48182		100.00000	14.37568			0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		33.41056		100.00000	33.16834			0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		84.80339		100.00000	84.23169			0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		32.99250		100.00000	32.75330			0	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		18.92091	100.00000	18.78069		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.51516	100.00000	21.34915		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.36797	100.00000	8.29780		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.35872	100.00000	16.23250		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.25355	100.00000	13.15128		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.46127	100.00000	9.38825		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.53155		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.47591		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.90145		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	99.89602		0.00		0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.41760		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.94679		0.00		0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.50438		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.15171		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.15639		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	100.00000		17.40367	100.00000	17.24116		0.00		28,000,000,000	13,000,000,000.00
REBC01	On 20/11/2015	Spot Bond	100.00000		77.55349	100.00000	100.00000		0.00		20,000,000,000	10,000,000,000.00
RES01U	On 02/03/2018	Spot Bond	100.00000		19.04816	100.00000	18.91006		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		13.36229	100.00000	13.26541		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		11.07081	100.00000	10.99055		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		10.22988	100.00000	10.15571		0.00		0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.14707		0.00		0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.94016		0.00		0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.36743		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	101.61506			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.78815			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.68154			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	101.60420			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.95068			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.67827			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	87.61433			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.10597			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.02709			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.10604			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.70747			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	83.87109			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.77351			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.69931		12.35000	105.59440			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.07467		100.00000	13.97263			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.91597			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.78821		100.00000	6.73845			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		36.86102		100.00000	36.59085			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		54.40066		100.00000	54.00626			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.86385		100.00000	13.71254			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		39.83683		100.00000	39.54801			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.17487			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	78.11272		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	8.94000	105.55829	8.94000	105.48265		0.00		8,200,000	768,200,000.00
RW23	On 10/12/2023	Spot Bond	9.29000	105.60633	9.29000	105.52732		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.75000	90.63589	9.75000	108.25585		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.10608		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.73000	104.32002	7.73000	104.25483		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	109.40600	10.00000	109.32000		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	99.86611		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25500	100.71045	9.25500	100.63538		0.00		0	15,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	101.42897		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	102.63278		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	101.89276		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	100.02934		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.64474		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	102.13823		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.62353		0.00		0	0.00
SBK7	On 24/05/2015	Spot Bond	6.88000	99.98116	6.88000	99.96231		0.00		0	0.00
SBK9	On 10/04/2018	Spot Bond	8.76500	100.10539	8.76500	100.03503		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.47000	104.33707	7.47000	104.27450		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	7.85000	104.21724	7.85000	104.15163		0.00		0	0.00
SBN31	On 15/09/2015	Spot Bond	7.23000	104.41290	7.23000	104.35224		0.00		0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500	101.25259	8.40500	101.18466		0.00		0	0.00
SBN34	On 15/09/2015	Spot Bond	7.37500	104.36707	7.37500	104.30526		0.00		0	0.00
SBN35	On 15/09/2015	Spot Bond	7.89000	104.20464	7.89000	104.13872		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
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.37938			0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.98429			0	0.00
SBS13	On 22/09/2017	Spot Bond		8.05500	103.28830		8.05500	103.22183			0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.89405			0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.25895			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.46670			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.40000	107.81399		9.40000	107.73240			0	0.00
SBS20	On 15/05/2026	Spot Bond		9.93500	101.02495		9.93500	100.94513			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.15886			0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.95049			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.12664			0	50,000,000.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.12299			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.84500	100.10625		8.84500	100.03487			51,300,000	381,300,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	23.94984		100.00000	23.78943			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.38000	107.00878		9.38000	106.92752			0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34201			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.89000	103.23892		8.89000	103.16493			0	0.00
SBS3	On 25/05/2026	Spot Bond		9.94500	88.48643		9.94500	88.41528			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.89126			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.68500	105.10043		9.68500	105.01853			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27236			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.30722			0	0.00
SBS34	On 19/09/2024	Spot Bond		9.83500	103.40389		9.83500	103.32300			0	1,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.46752			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.47993			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.90000		99.05714		8.90000	98.98568			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.13500		96.53600		10.13500	96.45693			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.54000		96.95136		10.54000	96.86886			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.34000		96.66985		9.34000	96.59795			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.53000		108.43458		7.53000	108.36817			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	1.98500		130.02671		1.98500	281.76233			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.18500		102.97393		1.18500	131.44056			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.46064		100.00000	25.27605			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	100.81927			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		24.91261		100.00000	24.73199			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.57617		0.00000	82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81000		116.06320		1.81000	130.09633			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.91295		6.50000	100.86005			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.57488			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.14261			0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.71430			0	0.00
SHS05	On 29/06/2017	Spot Bond	9.03500		102.98519		9.03500	102.91021			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	102.30858			0	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	101.06594			0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.25745			0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	33.24835		100.00000	33.00730			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.40600		10.00000	109.32000			0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.51026			0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46903			0	500,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	37.62634		100.00000	37.35355			0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	45.67933		100.00000	45.34816			0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	31.88987		100.00000	31.65614			0	0.00
SHS19	On 10/09/2017	Spot Bond		9.34500	103.71837		9.34500	103.64117			0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.72034			0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	99.93775			0	0.00
SLI2	On 15/08/2016	Spot Bond		7.78000	104.75005		7.78000	104.68382			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.86500	101.40645		8.86500	101.82830			0	0.00
SNT01	On 15/09/2017	Spot Bond		8.40500	101.25259		8.40500	101.18466			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.01875			0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.09199			0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.42737			0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.01985			0	96,000,000.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.02037			0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87679			0	0.00
SSA01	On 28/06/2016	Spot Bond		8.10500	105.46647		8.10500	105.39743			0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.93244		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.75811		0.00		0	500,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.24000	96.28121	9.24000	96.20994		0.00		35,400,000	2,295,400,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.79089		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.29751		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.53403		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	9.21000	90.06162	9.21000	89.99517		0.00		0	0.00
SSN005	On 31/03/2021	Spot Bond	9.21000	90.06162	9.21000	89.99517		0.00		0	0.00
SSN007	On 15/01/2020	Spot Bond	8.92000	96.35267	8.92000	96.28301		0.00		0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43427		0.00		0	0.00
SSN009	On 15/09/2017	Spot Bond	7.88500	102.32925	7.88500	102.26477		0.00		0	0.00
SSN011	On 31/01/2025	Spot Bond	2.11500	114.15482	2.11500	114.50049		0.00		0	0.00
SSN012	On 21/12/2018	Spot Bond	8.57500	101.65750	8.57500	101.58718		0.00		0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	99.97637	8.50000	99.90554		0.00		0	0.00
SSN017	On 21/12/2026	Spot Bond	10.07500	107.32087	10.07500	107.23396		0.00		0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.60944		0.00		0	0.00
SSN021	On 28/02/2031	Spot Bond	10.36000	75.77880	10.36000	75.71643		0.00		0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.67512		0.00		0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.72494		0.00		0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.29638		0.00		0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.80970		0.00		0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.42471		0.00		0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.93524		0.00		0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN032	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.27440			0	0.00	
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.45654			0	0.00	
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.87727			0	0.00	
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.68531			0	0.00	
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.66669			0	0.00	
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.54597			0	0.00	
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.25712			0	0.00	
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.94886			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	99.59581			0	0.00	
SY1238	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.59567			0	0.00	
SY1239	On 04/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.70087			0	0.00	
SY1240	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.51152			0	0.00	
SY1241	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.44953			0	0.00	
SY1242	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.45808			0	0.00	
SY1243	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.46247			0	0.00	
SY1244	On 18/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.44036			0	0.00	
SY1245	On 17/06/2015	Spot Bond		100.00000	94.07216		100.00000	93.35038			0.00	11,600,000,000	10,600,000,000.00
SY1246	On 21/08/2015	Spot Bond		100.00000	80.57395		100.00000	100.00000			0	0.00	
SZ18	On 30/09/2015	Spot Bond		6.44000	103.90343		6.44000	103.84968			0	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond		8.68500	103.45481		8.68500	103.38274			0	0.00	
T12A10	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.02024			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A11	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.02116			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.15000	98.85345		9.15000	98.78057			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	54.49036		100.00000	54.09530			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.61777			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.34878			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.79458			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.19286			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.25292			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.03757			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.89430			3,200,000,000	800,000,000.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.45078			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.43501			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.46529			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.78000	103.80870		7.78000	103.74305			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.64341			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.66053			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	102.73121		7.83000	102.66584			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.63400			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.65539			0	40,000,000.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.70499			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.63400			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.65539			0	20,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.96842		7.16000	102.43899			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.69728			0	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	100.69387			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.77576			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.76468			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.09747			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.05958			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.63314			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.66053			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.04316		8.73000	102.97022			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.37090			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.65539			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.73500		95.34285		8.73500	101.34086			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.20190			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.67327			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.69900			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.68959			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.70445			0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77406			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.77065			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.75985			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03850			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04188			0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04894			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.01997			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02064		0.00		0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.10000	101.79870	9.10000	102.49665		0.00		0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.02024		0.00		0	31,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.02116		0.00		0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.01000	100.54304	9.01000	100.46963		0.00		0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02011		0.00		0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02116		0.00		0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.12000	91.62828	9.12000	99.37868		0.00		0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02235		0.00		0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.02235		0.00		0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02235		0.00		0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.02235		0.00		0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02444		0.00		0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02444		0.00		0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.02444		0.00		0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.02442		0.00		0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.03289		0.00		0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.03289		0.00		0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.21912		0.00		0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.03273		0.00		0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.67414		0.00		0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.32317	101.06155	6.27638		0.00		0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00

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	100.88026			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.66114			0	80,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05497			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66114			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.66980			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.67414			0	40,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.65594			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.66980			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71745			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.71745			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71745			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78667			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.80397			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78235			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12727			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.14875			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14016			0	0.00
TL20	On 22/02/2020	Spot Bond	9.45000		88.73268		9.45000	88.63465			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
TN17	On 14/11/2017	Spot Bond	8.10500		102.78874		8.10500	102.72218			100,556,200	6,500,556,200.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.37000		106.58616		9.37000	106.50663			19,600,000	7,259,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.59357		100.00000	1.58190			0	0.00
TN23	On 06/11/2023	Spot Bond	9.55000		107.68364		9.55000	107.60177			0	12,470,000,000.00
TN25	On 19/08/2025	Spot Bond	9.77500		100.71052		9.77500	100.63090			3,479,999,900	17,450,000,000.00
TN27	On 14/11/2027	Spot Bond	9.83500		93.62455		9.83500	93.55130			60,400,000	8,630,400,000.00
TN30	On 09/10/2030	Spot Bond	10.19500		103.63828		10.19500	103.55385			0	3,320,000,000.00
TN40	On 09/10/2040	Spot Bond	10.53000		103.25995		10.53000	103.17314			0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.45319			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.85860			0	3,032,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.14397			0	60,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.14760			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.14790			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.16545			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.20192			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.14779			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.40600		10.00000	109.32000			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.91045			0	45,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.92878			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.80366			0	35,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.85553			0	26,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.83951		10.00000	99.75935			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.84350		9.75000	99.76534			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.84628		100.00000	9.77029			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.31490			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	101.39370			0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.79645		100.00000	8.69003			0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		9.37259		100.00000	9.25921			0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.43738			0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.71828		100.00000	9.60071			0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.44611			0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		10.00635		100.00000	9.88529			0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.68941			0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.52079		100.00000	13.35722			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.22082			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.38093		100.00000	17.17065			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.11167		100.00000	12.02385			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.89244			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.63970			0	27,500,000.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.10629			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.86632			1,600,000,000	400,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.59727			1,600,000,000	400,000,000.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.31893			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.05125			18,000,000,000	4,500,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.54784			0	15,000,000.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.37340			0	26,500,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.99545			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.51754			0	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	96.18851			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	95.51124			0	30,000,000.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	95.29185			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.93558			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	94.60914			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	94.23055			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.43892			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.96137			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.84238			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	100.00000		0.00000	93.21257			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.57273	100.00000		13.47102			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.03068			0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.82243			0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.78082			0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.52534			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.06981			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.10807			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.69538			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.65972			0	200,000,000.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.62405			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.58661			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.57056			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.51779			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.20221			0	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	100.07205		0.00		0	0.00
TWC100	On 21/08/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000		0.00		0	0.00
TWC102	On 24/08/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000		0.00		0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.68836		0.00		0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.73473		0.00		0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.54863		0.00		0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67492		0.00		0	50,000,000.00
UG21	On 02/03/2021	Spot Bond	9.04000		109.75260	9.04000	109.67352		0.00		518,999,600	259,499,800.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.62783	100.00000	8.57613		0.00		0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.80943	100.00000	8.69668		0.00		0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.42823	100.00000	8.37773		0.00		0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.70893	100.00000	8.59747		0.00		0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	102.27138		0.00		0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.21789		0.00		0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		78.15846	100.00000	77.65957		0.00		0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.10972		0.00		0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.11214		0.00		0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.29405		0.00		0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.29450		0.00		0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.08497		0.00		0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.11386		0.00		0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.00000	0.00000	100.28959		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	
VKE07	On 08/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.29644			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.09950		100.00000	8.05096			0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.43574		100.00000	8.32778			0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.89991		100.00000	7.85257			0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000	8.33525		100.00000	8.22858			0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00030		100.00000	0.00024			0	0.00	
WS04	On 30/05/2016	Spot Bond	6.92000	105.20431		6.92000	105.14501			0	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.08000	242.40452		1.08000	242.23541			0	0.00	
WSP1	On 28/05/2015	Spot Bond	6.30000	99.94825		6.30000	99.89654			0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.50500	102.66655		7.50500	102.60387			280,000,000	5,070,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.82000	103.92104		7.82000	103.85499			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.12500	103.46919		8.12500	103.40091			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.24000	103.47236		8.24000	103.40314			0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.93000	99.41852		5.93000	99.37037			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.86000	97.69436		5.86000	97.64841			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.93000	99.40247		5.93000	99.35433			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.21000	73.49447		7.21000	73.45204			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	71.15010		100.00000	70.73643			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	39.96232		100.00000	39.73530			0	0.00	
Total for j-Bonds :										0.00	14,438,620,900	04 024 719 150.00
Grand Total:										0.00	14,438,668,346	04 028 759 431.00