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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 19/06/2015	Any day expiry		12.42140	12.42140		12.40860	12.40860		18.66	0	0.00
\$ / R	On 19/06/2015	Any day expiry	12.32	Call	133.63480	0.13363	146.35890	0.14636	133.635	19.66	0	10,000.00
\$ / R	On 25/06/2015	Any day expiry		12.43260	12.43260		12.42010	12.42010		15.73	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry		12.43490	12.43490		12.42240	12.42240		15.68	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.04920	0.00005	0.12490	0.00012	0.049	26.72	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.17460	0.00017	0.46960	0.00047	0.175	23.28	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	110.58190	0.11058	124.90880	0.12491	110.582	15.74	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.11170	0.00011	0.07800	0.00008	0.112	46.61	0	300.00
\$ / R	On 29/06/2015	Any day expiry		12.44160	12.44160		12.42910	12.42910		14.94	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	Call	130.36670	0.13037	172.22950	0.17223	130.367	14.94	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.44380	12.44380		12.43130	12.43130		14.97	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.44830	12.44830		12.43580	12.43580		15.02	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	6.62000	0.00662	7.84470	0.00784	6.620	15.36	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	98.36710	0.09837	116.80130	0.11680	98.367	14.99	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	94.61660	0.09462	106.86980	0.10687	94.617	15.71	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.45730	12.45730		12.44470	12.44470		14.71	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	206.53080	0.20653	214.71080	0.21471	206.531	14.60	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry		12.47310	12.47310		12.46040	12.46040		14.60	0	2,492.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 20/07/2015	Any day expiry		12.48880	12.48880		12.47600	12.47600		14.74	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry		12.50910	12.50910		12.49620	12.49620		14.82	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.28390	0.00128	1.65740	0.00166	1.284	17.20	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	3.30700	0.00331	4.14590	0.00415	3.307	15.61	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	177.17260	0.17717	183.36650	0.18337	177.173	15.57	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	111.30210	0.11130	116.97380	0.11697	111.302	16.49	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	572.20210	0.57220	590.77380	0.59077	572.202	16.49	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	3.64180	0.00364	3.93660	0.00394	3.642	30.93	0	300.00
\$ / R	On 25/08/2015	Any day expiry		12.57010	12.57010		12.55680	12.55680		14.87	0	9.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	358.08930	0.35809	360.25750	0.36026	358.089	14.80	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.57230	12.57230		12.55900	12.55900		14.88	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	162.75250	0.16275	166.95880	0.16696	162.753	16.56	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	700.45250	0.70045	717.95880	0.71796	700.453	16.56	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.57460	12.57460		12.56130	12.56130		14.89	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	4.89130	0.00489	5.70090	0.00570	4.891	16.17	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	11.36760	0.01137	13.04670	0.01305	11.368	15.17	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	198.59920	0.19860	202.56140	0.20256	198.599	16.14	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	15.06730	0.01507	16.03070	0.01603	15.067	30.34	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.58350	12.58350		12.57030	12.57030		14.94	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.60600	12.60600		12.59280	12.59280		14.94	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.61500	12.61500		12.60190	12.60190		14.90	21,113	587,646.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	4.53300	0.00453	5.13010	0.00513	4.533	16.36	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,019.97420	2.01997	2,007.52080	2.00752	2,019.974	16.26	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	11.78470	0.01178	13.11950	0.01312	11.785	15.36	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,627.31970	1.62732	1,615.60360	1.61560	1,627.320	15.31	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	12.31970	0.01232	13.70360	0.01370	12.320	15.31	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,462.88700	1.46289	1,451.65980	1.45166	1,462.887	14.90	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	19.08830	0.01909	21.06030	0.02106	19.088	14.83	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	20.80760	0.02081	22.92030	0.02292	20.808	14.74	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	23.16140	0.02316	25.45970	0.02546	23.161	14.62	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	38.31910	0.03832	41.76820	0.04177	38.319	14.35	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	42.20620	0.04221	45.93050	0.04593	42.206	14.31	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,063.65090	1.06365	1,054.71440	1.05471	1,063.651	14.26	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	48.65090	0.04865	52.81440	0.05281	48.651	14.26	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	50.97240	0.05097	55.28940	0.05529	50.972	14.24	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	68.39920	0.06840	73.78930	0.07379	68.399	14.13	1,450	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	76.27630	0.07628	82.11280	0.08211	76.276	14.09	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	117.48900	0.11749	125.31090	0.12531	117.489	14.04	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	732.48900	0.73249	727.21090	0.72721	732.489	14.04	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	703.75660	0.70376	698.91390	0.69891	703.757	14.09	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	675.72150	0.67572	671.31640	0.67132	675.721	14.15	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	661.97180	0.66197	657.78180	0.65778	661.972	14.18	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	641.68080	0.64168	637.81450	0.63781	641.681	14.22	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	595.91730	0.59592	592.80100	0.59280	595.917	14.32	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	576.98980	0.57699	574.19050	0.57419	576.990	14.37	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	219.43430	0.21943	230.45670	0.23046	219.434	14.47	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	262.55910	0.26256	274.56260	0.27456	262.559	14.61	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	425.26380	0.42526	425.06940	0.42507	425.264	14.75	0	33,750.00

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	12.62	Call	369.13700	0.36914	369.88670	0.36989	369.137	14.95	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	319.17920	0.31918	320.63740	0.32064	319.179	15.33	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	269.71970	0.26972	271.79200	0.27179	269.720	15.76	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	626.11120	0.62611	641.57980	0.64158	626.111	16.05	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	241.11120	0.24111	243.47980	0.24348	241.111	16.05	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	225.45960	0.22546	227.97300	0.22797	225.460	16.22	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	222.95740	0.22296	225.49090	0.22549	222.957	16.25	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	215.61910	0.21562	218.21350	0.21821	215.619	16.34	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	203.94600	0.20395	206.62830	0.20663	203.946	16.48	0.00	1,450	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	817.56830	0.81757	833.48020	0.83348	817.568	16.77	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	155.94910	0.15595	158.81900	0.15882	155.949	17.26	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	86.52460	0.08652	89.07040	0.08907	86.525	19.19	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	66.28890	0.06629	68.55590	0.06856	66.289	20.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	58.45680	0.05846	60.58330	0.06058	58.457	20.65	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	52.63330	0.05263	54.64180	0.05464	52.633	21.07	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.64640	12.64640	12.63300	12.63300		15.03	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	10.95620	0.01096	12.17680	0.01218	10.956	15.69	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	22.40740	0.02241	24.53320	0.02453	22.407	14.92	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	36.61700	0.03662	39.67700	0.03968	36.617	14.36	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	214.25350	0.21425	216.48760	0.21649	214.253	16.78	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	110.33080	0.11033	112.62930	0.11263	110.331	19.01	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	30.04370	0.03004	31.16500	0.03116	30.044	29.25	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.65090	12.65090	12.63740	12.63740		15.07	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.71350	12.71350	12.69940	12.69940		15.21	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	19.41150	0.01941	21.00070	0.02100	19.412	15.72	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	34.86140	0.03486	37.45320	0.03745	34.861	14.95	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	230.44100	0.23044	231.55790	0.23156	230.441	17.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	47.47370	0.04747	48.34700	0.04835	47.474	28.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.77610	12.77610	12.76150	12.76150		15.30	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	27.36400	0.02736	29.40050	0.02940	27.364	15.66	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	45.84570	0.04585	48.94150	0.04894	45.846	14.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	241.52620	0.24153	241.80530	0.24181	241.526	18.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.10510	0.05411	54.58310	0.05458	54.105	28.05	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.80520	12.80520	12.79020	12.79020		15.38	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.81190	12.81190	12.79690	12.79690		15.39	0.00	3,935	129,791.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,901.26080	1.90126	1,888.92570	1.88893	1,901.261	15.31	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	39.36080	0.03936	42.02570	0.04203	39.361	15.31	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,854.07090	1.85407	1,841.88980	1.84189	1,854.071	15.21	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,667.29780	1.66730	1,655.80620	1.65581	1,667.298	14.79	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,484.30770	1.48431	1,473.63100	1.47363	1,484.308	14.36	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	99.70770	0.09971	105.13460	0.10513	99.708	14.13	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	125.21750	0.12522	131.51550	0.13152	125.218	14.10	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	135.43360	0.13543	142.05290	0.14205	135.434	14.09	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	157.72410	0.15772	165.00210	0.16500	157.724	14.08	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	182.61500	0.18262	190.56530	0.19057	182.615	14.06	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	922.14330	0.92214	915.77030	0.91577	922.143	14.04	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	887.03800	0.88704	881.00730	0.88101	887.038	14.03	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	408.00070	0.40800	419.39900	0.41940	408.001	14.89	0.00	0	4,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	480.56840	0.48057	478.70170	0.47870	480.568	15.90	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	448.31760	0.44832	446.71830	0.44672	448.318	16.15	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	418.52190	0.41852	417.15130	0.41715	418.522	16.41	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	356.01500	0.35602	355.07500	0.35508	356.015	17.02	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	342.30090	0.34230	341.45380	0.34145	342.301	17.18	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	308.87790	0.30888	308.25050	0.30825	308.878	17.59	0.00	0	4,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	201.99130	0.20199	201.86580	0.20187	201.991	19.42	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	156.80670	0.15681	156.78580	0.15679	156.807	20.59	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	146.87480	0.14687	146.86420	0.14686	146.875	20.91	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	144.71400	0.14471	144.70720	0.14471	144.714	20.99	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	117.45090	0.11745	117.47230	0.11747	117.451	23.92	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.83430	12.83430	12.81930	12.81930		15.45	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	34.18100	0.03418	36.31010	0.03631	34.181	15.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	54.85060	0.05485	57.74230	0.05774	54.851	14.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	247.53610	0.24754	247.09610	0.24710	247.536	18.79	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	58.62620	0.05863	57.82540	0.05783	58.626	27.67	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.92050	12.92050	12.90440	12.90440		15.42	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	151.31690	0.15132	158.33960	0.15834	151.317	13.86	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	605.68540	0.60569	603.71880	0.60372	605.685	15.58	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	556.96310	0.55696	555.46390	0.55546	556.963	15.92	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	267.05640	0.26706	267.63760	0.26764	267.056	19.24	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.95780	12.95780	12.94110	12.94110		15.46	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	117.05700	0.11706	122.94300	0.12294	117.057	13.82	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	199.44410	0.19944	200.58740	0.20059	199.444	21.17	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.98800	12.98800	12.97100	12.97100		15.51	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	157.61080	0.15761	165.65030	0.16565	157.611	13.70	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	270.18260	0.27018	271.45050	0.27145	270.183	19.79	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.02300	13.02300	13.00550	13.00550		15.45	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.03000	13.03000	13.01240	13.01240		15.54	0.00	0	6,746.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	66.74240	0.06674	70.21340	0.07021	66.742	14.58	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	119.18300	0.11918	123.83400	0.12383	119.183	13.84	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	160.06860	0.16007	168.44250	0.16844	160.069	13.58	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	167.23390	0.16723	175.70390	0.17570	167.234	13.60	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	187.41070	0.18741	196.11490	0.19611	187.411	13.65	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	198.09220	0.19809	206.90550	0.20691	198.092	13.68	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	244.87800	0.24488	254.04220	0.25404	244.878	13.79	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	440.47390	0.44047	441.09150	0.44109	440.474	17.63	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	373.57910	0.37358	374.74850	0.37475	373.579	18.49	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	331.07150	0.33107	332.36240	0.33236	331.072	19.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	220.05870	0.22006	224.84850	0.22485	220.059	21.81	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	212.09260	0.21209	217.30050	0.21730	212.093	24.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	38.84130	0.03884	39.14020	0.03914	38.841	26.59	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.06520	13.06520	13.04740	13.04740		15.52	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	164.18570	0.16419	171.44320	0.17144	164.186	13.56	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	278.55010	0.27855	280.21120	0.28021	278.550	20.46	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.13140	13.13140	13.11290	13.11290		15.71	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	171.49170	0.17149	176.84350	0.17684	171.492	13.55	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	283.42290	0.28342	284.67650	0.28468	283.423	21.17	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R		On 27/05/2016	Any day expiry		13.20470	13.20470	13.18550	13.18550		15.77	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	179.78930	0.17979	187.15720	0.18716	179.789	13.56	0.00	0	250.00	
\$ / R	16.13	Call	Any day expiry	308.41980	0.30842	308.79950	0.30880	308.420	22.43	0.00	0	250.00	
\$ / R		On 06/06/2016	Any day expiry		13.22830	13.22830	13.20890	13.20890		15.85	0.00	0	0.00
\$ / R	12.20	Put	Any day expiry	290.81980	0.29082	300.72670	0.30073	290.820	13.73	0.00	0	1,000.00	
\$ / R	15.45	Call	Any day expiry	367.73950	0.36774	367.30570	0.36731	367.739	20.53	0.00	0	1,000.00	
\$ / R		On 09/06/2016	Any day expiry		13.23540	13.23540	13.21590	13.21590		15.85	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		13.24490	13.24490	13.22530	13.22530		15.84	0.00	100	3,800.00
\$ / R		On 28/06/2016	Any day expiry		13.27830	13.27830	13.25860	13.25860		15.85	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	188.00680	0.18801	195.83880	0.19584	188.007	13.58	0.00	0	250.00	
\$ / R	16.62	Call	Any day expiry	344.98260	0.34498	344.92780	0.34493	344.983	23.90	0.00	0	250.00	
\$ / R		On 27/07/2016	Any day expiry		13.33940	13.33940	13.32010	13.32010		16.08	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	198.13900	0.19814	205.04920	0.20505	198.139	13.66	0.00	0	250.00	
\$ / R	17.13	Call	Any day expiry	371.69060	0.37169	375.26590	0.37527	371.691	25.19	0.00	0	250.00	
\$ / R		On 26/08/2016	Any day expiry		13.40260	13.40260	13.38360	13.38360		16.19	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	207.72880	0.20773	217.10810	0.21711	207.729	13.73	0.00	0	250.00	
\$ / R	17.70	Call	Any day expiry	360.02830	0.36003	359.67010	0.35967	360.028	25.58	0.00	0	250.00	
\$ / R		On 15/09/2016	Any day expiry		13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R		On 19/09/2016	Foreign Exchange Future		13.45320	13.45320	13.43450	13.43450		16.28	0.00	0	0.00
\$ / R		On 28/09/2016	Any day expiry		13.47210	13.47210	13.45350	13.45350		16.28	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	215.79870	0.21580	226.00860	0.22601	215.799	13.75	0.00	0	250.00	
\$ / R	18.25	Call	Any day expiry	339.08270	0.33908	338.61230	0.33861	339.083	25.46	0.00	0	250.00	
\$ / R		On 26/10/2016	Any day expiry		13.53110	13.53110	13.51280	13.51280		16.45	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	222.98580	0.22299	232.61150	0.23261	222.986	13.79	0.00	0	250.00	
\$ / R	18.77	Call	Any day expiry	316.09870	0.31610	312.74310	0.31274	316.099	25.32	0.00	0	250.00	
\$ / R		On 28/11/2016	Any day expiry		13.60060	13.60060	13.58270	13.58270		16.51	0.00	0	0.00
\$ / R	11.80	Put	Any day expiry	228.26440	0.22826	239.79850	0.23980	228.264	13.77	0.00	0	250.00	
\$ / R	19.40	Call	Any day expiry	293.40630	0.29341	292.58980	0.29259	293.406	25.23	0.00	0	250.00	
\$ / R		On 14/12/2016	Any day expiry		13.63430	13.63430	13.61660	13.61660		16.57	0.00	0	251.00
\$ / R		On 19/12/2016	Foreign Exchange Future		13.64490	13.64490	13.62720	13.62720		16.58	0.00	0	0.00
\$ / R	11.80	Put	Foreign Exchange Future	226.94810	0.22695	239.01720	0.23902	226.948	13.65	0.00	0	250.00	
\$ / R	19.81	Call	Foreign Exchange Future	262.71870	0.26272	261.92270	0.26192	262.719	24.72	0.00	0	250.00	
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future		12.61500	12.61500	12.60190	12.60190		14.90	0.00	26	707.00
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future		12.81190	12.81190	12.79690	12.79690		15.39	0.00	9	77.00
\$ / R MAXI		On 14/03/2016	Foreign Exchange Future		13.03000	13.03000	13.01240	13.01240		15.54	0.00	0	31.00
\$ / R MAXI		On 13/06/2016	Foreign Exchange Future		13.24490	13.24490	13.22530	13.22530		15.84	0.00	0	0.00
£ / R		On 14/09/2015	Foreign Exchange Future		19.80200	19.80200	19.57130	19.57130		13.97	0.00	2,341	28,858.00
£ / R	18.00	Put	Foreign Exchange Future	48.98620	0.04899	71.11170	0.07111	48.986	13.93	0.00	0	16,500.00	
£ / R	18.16	Put	Foreign Exchange Future	64.02650	0.06403	91.68690	0.09169	64.026	13.88	0.00	0	16,500.00	
£ / R	18.50	Put	Foreign Exchange Future	108.63480	0.10863	151.03750	0.15104	108.635	13.78	0.00	0	18,900.00	
£ / R	20.50	Call	Foreign Exchange Future	305.10180	0.30510	249.48820	0.24949	305.102	14.86	0.00	0	20,000.00	
£ / R		On 11/12/2015	Foreign Exchange Future		20.10190	20.10190	19.86580	19.86580		14.27	0.00	10	11,508.00
£ / R	17.87	Put	Foreign Exchange Future	101.60690	0.10161	119.32230	0.11932	101.607	13.98	0.00	0	830.00	
£ / R	20.33	Call	Foreign Exchange Future	707.99340	0.70799	620.82490	0.62082	707.993	14.55	0.00	0	8,250.00	
£ / R	20.77	Call	Foreign Exchange Future	563.70980	0.56371	494.03570	0.49404	563.710	15.10	0.00	0	18,900.00	
£ / R		On 14/03/2016	Foreign Exchange Future		20.43910	20.43910	20.19610	20.19610		14.49	0.00	10	1,055.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
£ / R	On 13/06/2016		Foreign Exchange Future	20.77600	20.77600		20.52790	20.52790		14.67	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10162	0.10162		0.10217	0.10217		11.29	0.00	0	20.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10336	0.10336		0.10392	0.10392		14.11	0.00	0	4,298.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10541	0.10541		0.10595	0.10595		14.12	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.19010	14.19010		14.19390	14.19390		13.78	0.00	238	47,551.00
€ / R	On 14/09/2015	12.26	Put	8.94110	0.00894		9.63550	0.00964	8.941	15.01	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	20.75140	0.02075		21.92790	0.02193	20.751	13.92	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	31.81660	0.03182		33.52420	0.03352	31.817	13.59	0.00	0	7,500.00
€ / R	On 14/09/2015	13.00	Put	40.06920	0.04007		42.25000	0.04225	40.069	13.51	0.00	0	10,700.00
€ / R	On 14/09/2015	14.60	Call	243.18180	0.24318		257.30500	0.25730	243.182	14.69	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	173.31230	0.17331		186.31400	0.18631	173.312	15.37	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	14.20930	14.20930		14.21310	14.21310		13.79	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	202.46420	0.20246		215.92230	0.21592	202.464	15.23	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	843.16420	0.84316		852.82230	0.85282	843.164	15.23	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	14.30590	14.30590		14.30960	14.30960		13.96	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	280.77840	0.28078		295.87210	0.29587	280.778	15.25	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	894.87840	0.89488		906.27210	0.90627	894.878	15.25	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.43410	14.43410		14.43610	14.43610		14.15	0.00	0	34,824.00
€ / R	On 11/12/2015	13.05	Put	87.21210	0.08721		89.36400	0.08936	87.212	13.21	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	298.25790	0.29826		307.01480	0.30701	298.258	13.28	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	151.31110	0.15131		163.60700	0.16361	151.311	18.40	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.56510	14.56510		14.56600	14.56600		14.20	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	544.47030	0.54447		558.05100	0.55805	544.470	14.81	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	522.62530	0.52263		536.23050	0.53623	522.625	14.95	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.71130	14.71130		14.71040	14.71040		14.33	0.00	0	3,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	14.99410	14.99410		14.99010	14.99010		14.67	0.00	0	0.00
€ / R	On 13/06/2016	14.20	Put	428.15770	0.42816		433.43400	0.43343	428.158	13.12	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	599.22500	0.59922		610.59260	0.61059	599.225	16.44	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	15.25820	15.25820		15.25390	15.25390		15.19	0.00	0	0.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015		Index Future	453.56900	453.56900		454.45400	454.45400			0.00	0	124.00
AL37	On 05/11/2015		Index Future	460.89200	460.89200		461.80500	461.80500			0.00	0	0.00
AL7T	On 06/08/2015		Index Future	531.83600	531.83600		533.47400	533.47400			0.00	0	3.00
AL7T	On 05/11/2015		Index Future	540.42200	540.42200		542.10300	542.10300			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	486.51600	486.51600		487.86500	487.86500			0.00	1	509.00
ALBI	On 05/11/2015		Index Future	494.37000	494.37000		495.75600	495.75600			0.00	0	103.00
ALBI	On 04/02/2016		Index Future	502.77300	502.77300		504.18500	504.18500			0.00	0	0.00
AU\$ / R	On 14/09/2015		Foreign Exchange Future	9.62840	9.62840		9.74360	9.74360		11.28	0.00	750	2,015.00
AU\$ / R	On 11/12/2015		Foreign Exchange Future	9.73540	9.73540		9.85050	9.85050		13.57	0.00	0	8,678.00
AU\$ / R	On 14/03/2016		Foreign Exchange Future	9.85890	9.85890		9.97350	9.97350		13.42	0.00	0	1,000.00
AU\$ / R	On 13/06/2016		Foreign Exchange Future	9.98470	9.98470		10.09880	10.09880		13.41	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
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.22500		10.22500		10.20110	10.20110		11.56	0	3,936.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.37390		10.37390		10.34820	10.34820		13.05	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	141.02100		141.02100		144.73050	144.73050			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.60590		13.60590		13.51400	13.51400		14.59	20	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.87660		13.87660		13.78110	13.78110		14.85	100	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.02060		2.02060		2.01580	2.01580		13.84	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.04190		2.04190		2.03660	2.03660		14.64	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.90580		1.90580		1.90610	1.90610		11.84	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.94040		1.94040		1.94030	1.94030		13.68	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	124.78295		124.78295		124.64617	124.64617			0	0.00
EL28	On 05/11/2015	Bond Future	125.22865		125.22865		125.09403	125.09403			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	9.97345		82.50590		9.93607	82.76746			0	6,396.00
ES33	On 05/11/2015	Bond Future	10.06938		80.03740		10.03037	80.30604			0	0.00
ES33	On 04/02/2016	Bond Future	10.16175		81.39911		10.12137	81.67287			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	483.18500		483.18500		484.50200	484.50200			0	462.00
GOVI	On 05/11/2015	GOVI	490.98600		490.98600		492.33900	492.33900			0	27.00
GOVI	On 04/02/2016	GOVI	499.33200		499.33200		500.70900	500.70900			0	0.00
I2025	On 06/08/2015	Bond Future	120.07046		120.07046		119.88923	119.88923			0	38.00
I2025	On 05/11/2015	Bond Future	121.98896		121.98896		121.80923	121.80923			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
I2025	On 31/01/2025		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015		Bond Future	124.55361	124.55361		124.41795	124.41795			0	3,627.00
I2038	On 05/11/2015		Bond Future	126.54374	126.54374		126.41047	126.41047			0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015		Bond Future	122.79222	122.79222		122.65869	122.65869			0	5,722.00
I2046	On 05/11/2015		Bond Future	123.34771	123.34771		123.21653	123.21653			0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015		Bond Future	132.33041	132.33041		132.18094	132.18094			0	3,821.00
I2050	On 05/11/2015		Bond Future	134.44442	134.44442		134.29734	134.29734			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	227.22800	227.22800		227.06000	227.06000			0	1,080.00
IGOV	On 05/11/2015		Index Future	230.89600	230.89600		230.73200	230.73200			0	17.00
IGOV	On 04/02/2016		Index Future	234.82100	234.82100		234.65500	234.65500			0	0.00
ILBI	On 06/08/2015		Index Future	617.13300	617.13300		616.56500	616.56500			0	159.00
ILBI	On 05/11/2015		Index Future	627.24500	627.24500		626.67500	626.67500			0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			7,500	0.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.16000	93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.36000	93.64000		6.36000	93.64000			0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.41000	93.59000		6.41000	93.59000			0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.57000	93.43000		6.57000	93.43000			0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.78000	93.22000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 17/02/2016		Jibar Tradeable Future	6.96000	93.04000		6.96000	93.04000			0	2,000.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.01000	92.99000		7.01000	92.99000			0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.28000	92.72000		7.28000	92.72000			0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.48000	92.52000		7.48000	92.52000			0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.66000	92.34000		7.66000	92.34000			0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.76000	92.24000		7.76000	92.24000			0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12700	0.12700		0.12720	0.12720			0	13.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12660	0.12660		0.12420	0.12420			0	1,870.00
KES / R	On 14/03/2016		Foreign Exchange Future	0.12640	0.12640		0.12650	0.12650			0	0.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06100	0.06100		0.06070	0.06070			0	27,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05890	0.05890		0.05880	0.05880			0	86,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05760	0.05760		0.05770	0.05770			0	0.00
NZ\$ / R	On 01/07/2015		Any day expiry	8.59410	8.59410		8.68540	8.68540		18.28	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.65290	8.65290		8.74380	8.74380		9.95	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.72700	8.72700		8.81740	8.81740		12.28	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.81640	8.81640		8.90570	8.90570		12.63	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12490	1.12490		1.12630	1.12630			400	26,224.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12660		1.12660		1.12810	1.12810			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12900		1.12900		1.13050	1.13050			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.50528		115.81630		8.45684	116.19935		9.64	0.00	261	39,708.00
R186	On 06/08/2015	Bond Future	7.65	Call	74.72000		0.07472		103.32000	0.10332	74.720	9.34	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	121.78000		0.12178		163.41000	0.16341	121.780	9.38	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	191.13000		0.19113		249.42000	0.24942	191.130	9.42	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	423.40000		0.42340		525.92000	0.52592	423.400	9.49	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,103.86000		1.10386	1,291.90000	1.29190		1,103.860	9.59	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,876.32000		1.87632	1,711.14000	1.71114		1,876.320	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,833.77000		1.83377	1,671.53000	1.67153		1,833.770	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,669.66000		1.66966	1,518.97000	1.51897		1,669.660	9.64	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	1,480.98000		1.48098	1,344.40000	1.34440		1,480.980	9.67	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	1,062.43000		1.06243	959.56000	0.95956		1,062.430	9.75	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	566.61000		0.56661	508.59000	0.50859		566.610	9.89	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.57578		117.66665		8.52497	118.05999		9.53	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	609.86000		0.60986	693.53000	0.69353		609.860	9.27	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.22	Put	4,400.56000		4.40056	4,169.75000	4.16975		4,400.560	9.43	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	4,245.44000		4.24544	4,019.94000	4.01994		4,245.440	9.44	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	1,992.13000		1.99213	2,177.80000	2.17780		1,992.130	9.48	0.00	0	169.00
R186	On 05/11/2015	Bond Future	8.35	Put	3,754.33000		3.75433	3,546.66000	3.54666		3,754.330	9.48	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	3,302.11000		3.30211	3,112.23000	3.11223		3,302.110	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,877.63000		1.87763	1,754.25000	1.75425		1,877.630	9.68	0.00	0	169.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,486.71000		1.48671	1,384.79000	1.38479		1,486.710	9.75	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.63766		114.36916		8.58479	114.77002		9.34	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.69031		116.40815		8.63512	116.81817		9.34	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			287.88635		287.88635		287.58158	287.58158			0.00	0	997.00
R197	On 05/11/2015	Bond Future			292.48572		292.48572		292.18650	292.18650			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			235.77131		235.77131		235.51948	235.51948			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			239.53796		239.53796		239.29089	239.29089			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.36233		100.08941		8.31401	100.35076		7.39	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	124.70000		0.12470	111.10000	0.11110		124.700	7.79	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.44570		97.76544		8.39448	98.03455		7.61	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.52244		99.42828		8.46861	99.70268		7.31	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			7.49849		104.78197		7.44426	104.88631		2.42	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	140.47000		0.14047	122.14000	0.12214		140.470	2.47	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R203			On 05/11/2015	Bond Future	7.63660	102.29069	7.57232	102.40041		2.13	0.00	0	0.00
R203			On 04/02/2016	Bond Future	7.76762	104.03072	7.69193	104.14306		1.60	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	8.87610	93.19496	8.83806	93.48675			0.00	101	9,953.00
R2030			On 05/11/2015	Bond Future	8.94364	94.68463	8.90392	94.98465			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	8.96890	96.84984	8.93070	97.16274			0.00	99	1,678.00
R2032			On 05/11/2015	Bond Future	9.03737	94.24264	8.99756	94.56395			0.00	0	0.00
R2032			On 04/02/2016	Bond Future	9.09894	95.84604	9.05779	96.17358			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	9.04754	95.12517	9.01444	95.42437			0.00	108	40,148.00
R2037			On 05/11/2015	Bond Future	9.11020	96.64576	9.07575	96.95326			0.00	0	0.00
R2037			On 04/02/2016	Bond Future	9.16787	94.03219	9.13231	94.34571			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	7.82968	101.61554	7.77105	101.78658		3.69	0.00	0	21,429.00
R204	8.41	Put	On 06/08/2015	Bond Future	86.27000	0.08627	72.67000	0.07267	86.270	3.85	0.00	0	699.00
R204			On 05/11/2015	Bond Future	7.94511	103.23898	7.87982	103.41639		3.51	0.00	0	0.00
R204			On 04/02/2016	Bond Future	8.04763	100.95759	7.97561	101.13877		3.05	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044			On 06/08/2015	Bond Future	9.10561	96.68362	9.07240	97.01008			0.00	426	12,841.00
R2044			On 05/11/2015	Bond Future	9.16549	98.22923	9.13098	98.56448			0.00	0	0.00
R2044			On 04/02/2016	Bond Future	9.22065	95.51738	9.18508	95.85901			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	9.09297	100.35102	9.05957	100.68817			0.00	100	37,133.00
R2048			On 05/11/2015	Bond Future	9.15394	97.52501	9.11923	97.87116			0.00	0	0.00
R2048			On 04/02/2016	Bond Future	9.21067	99.18395	9.17490	99.53654			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	8.04290	97.63919	7.99506	97.81148		4.91	0.00	0	38,758.00
R207	7.46	Call	On 06/08/2015	Bond Future	95.45000	0.09545	124.36000	0.12436	95.450	4.79	0.00	0	70.00
R207			On 05/11/2015	Bond Future	8.14240	99.19953	8.09021	99.37817		4.71	0.00	0	0.00
R207	7.43	Call	On 05/11/2015	Bond Future	300.10000	0.30010	342.43000	0.34243	300.100	4.55	0.00	0	53.00
R207	7.50	Call	On 05/11/2015	Bond Future	351.88000	0.35188	399.25000	0.39925	351.880	4.56	0.00	0	19.00
R207			On 04/02/2016	Bond Future	8.23283	97.24464	8.17654	97.42703		4.34	0.00	0	0.00
R207	7.27	Call	On 04/02/2016	Bond Future	287.79000	0.28779	323.80000	0.32380	287.790	4.15	0.00	0	43.00
R207	7.50	Call	On 04/02/2016	Bond Future	444.76000	0.44476	494.12000	0.49412	444.760	4.19	0.00	0	19.00
R207			On 05/05/2016	Bond Future	8.31374	98.97840	8.25247	99.16578		4.34	0.00	0	0.00
R207	7.56	Call	On 05/05/2016	Bond Future	678.31000	0.67831	737.31000	0.73731	678.310	4.20	0.00	0	43.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			8.16890		96.15189		8.11551	96.38035		6.02	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	99.00000		0.09900		85.92000	0.08592	99.000	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.25856		94.28889		8.20133	94.52447		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	1,011.12000		1.01112		931.22000	0.93122	1,011.120	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.33754		95.89286		8.27678	96.13311		5.66	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			9.00371		76.65981		8.96529	76.94648		14.55	0.00	138	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	123.97000		0.12397		116.79000	0.11679	123.970	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			9.06393		74.73721		9.02407	75.03123		15.15	0.00	7	22.00
R209	On 05/11/2015	Bond Future	9.25	Put	2,188.96000		2.18896		2,091.43000	2.09143	2,188.960	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			9.11786		76.00868		9.07682	76.30825		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			178.14711		178.14711		177.95802	177.95802			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			178.86170		178.86170		178.67583	178.67583			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			133.93456		133.93456		133.80324	133.80324			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.07469		136.07469		135.94611	135.94611			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.53678		138.53678		138.38846	138.38846			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.75047		140.75047		140.60475	140.60475			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			8.91221		87.20441		8.87392	87.48712		12.50	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.97999		85.05421		8.94010	85.34457		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future			9.04293		86.50093		9.00171	86.79677		12.87	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			9.03196		77.80782		8.99852	78.07115		15.28	0.00	887	22,215.00
R214	On 05/11/2015	Bond Future			9.09118		75.76063		9.05647	76.03094		15.90	0.00	0	0.00
R214	On 04/02/2016	Bond Future			9.14607		77.04927		9.11032	77.32473		15.87	0.00	0	4,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	22,372.88000		22,372.88000		22,344.82000	2,344.82000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.49610		4.49610		4.48770	4.48770		15.34	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.45650		4.45650		4.44780	4.44780		14.54	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.63540		1.63540		1.64800	1.64800			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.59310		1.59310		1.60620	1.60620			0	0.00

Total for Derivatives : 0.00 41,580 3182710.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.52763			101.47576			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.96764			99.91050			0	0.00
AA05	On 22/03/2019	Spot Bond	9.42000		101.82601		9.36000	101.93574			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.41999			101.35697			0	0.00
AA07	On 15/04/2021	Spot Bond	9.58000		101.34309		9.52500	101.50646			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.08700		10.00000	109.00200			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.65004			100.58327			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.42628			99.35601			0	0.00
AB013	On 21/11/2018	Spot Bond	9.81000		96.40117		9.75000	96.49245			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.22490		100.00000	10.15077			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		100.95153		10.84000	100.86469			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.65249		100.00000	11.51147			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.53825			101.47264			0	0.00
AB09	On 03/05/2017	Spot Bond	9.01000		103.50986		8.95500	103.52987			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.34000		272.76028		2.34000	272.32081			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.33741			100.36077			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.23818			100.25696			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.02379			100.03949			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.02641			100.04045			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.57277			99.51171			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.25901			101.20146			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.97820			100.91886			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.82130			100.75875			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.84226			100.77807			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000		174.74690		2.08000	174.46904			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		175.78708		2.17000	175.50612			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		188.02803		1.82000	187.73301			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.40625		81.03389		8.35125	81.08763			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.40625		81.03389		8.35125	81.08763			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.87000			99.82000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.99993			99.93954			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.07000			99.01000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.13000			98.08000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		97.59000			97.54000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.18000			96.13000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.50000			96.45000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.51651			101.45553			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.42037			101.35960			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		95.12000			95.07000			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		94.38000			94.34000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.08000			94.04000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.80000			93.04000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		99.85956			99.79949			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.83500		105.07747		6.80500	105.02686			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.46080			101.39560			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.05000			92.02000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.83000			91.80000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		110.77945		2.66500	110.55040			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.47000		163.03495		2.47000	162.77057			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40500		214.79563		2.40500	214.44843			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.48000			90.45000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.92000		90.89312		9.87000	91.06692			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.52000			102.51000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		70.48000			71.99000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.78029			102.70084			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.03000			98.04000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			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		105.99846		9.63000	105.91647			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000		101.62000			101.61000			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	9.86500		104.33745		9.81500	104.60530			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.28500		90.37697		9.23000	90.53512			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.53000			100.58000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.14000			110.33000			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	9.96000		103.67632		9.91000	103.94081			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.19000			92.16000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.24222			100.17593			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.16666			101.09966			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.56000		105.73902		8.50500	105.80174			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.29000		102.49772		9.23500	102.66550			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.55500		99.83127		9.50500	99.94644			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.99000		99.46276		9.93500	99.65126			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.36500		95.93439		9.31500	96.05175			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond	10.06000		94.07542		10.01000	94.31363			0	1,560,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.79500		103.55385		7.75000	103.52171			0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		276.40221		2.15000	275.96113			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.12000		133.30026		1.12000	133.09856			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	2.15000	135.05100		2.15000	134.83523			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00646		100.00000	0.00641			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	97.85523		100.00000	99.64694			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.99500	104.08492		10.96500	104.00062			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.91979			100.83651			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.63171		100.00000	10.71141			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.94202			100.85669			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.25662			101.14239			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	51.44897		100.00000	63.84496			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.89756			100.81631			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	70.61257		11.00000	70.55203			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	51.44897		100.00000	40.86077			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00003			99.93344			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00004			99.92678			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00003			99.93641			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00003			99.93440			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00003			99.93352			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	103.39358			103.31966			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	103.39358			103.31966			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	103.41281			103.33847			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	103.41281			103.33847			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000		103.37434			103.30086			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		96.62261			96.54797			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		99.91776			99.85595			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00006			99.93565			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		99.99981			99.93338			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		99.99977			99.93253			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		99.99978			99.93416			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00005			99.93805			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.76500		100.90043		9.71500	101.00264			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.19751			40,000,000,000	20,000,000,000.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.79983			40,000,000,000	20,000,000,000.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		90.85307			90.77283			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		191.47425			190.97032			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		191.52596			191.02074			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		99.99994			99.93633			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		100.93285			100.87209			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.44920			100.38212			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		100.93312			100.87244			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		99.81114			103.28907			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.73309			103.66191			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond		0.00000	100.20817			100.14279			0	3,330,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	100.98104			100.92487			0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	99.99996			99.93611			0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	100.86975			100.81096			0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.00018			99.93777			0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.00015			99.94056			0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	102.58122		10.23000	102.49781			0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00002			99.94189			0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	116.83052			116.76848			0	0.00
ACL167	On 20/06/2019	Spot Bond		9.88500	99.77727		9.82500	99.89260			0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00010			99.93793			0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	118.30546		1.75000	118.12049			0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94268			0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.93361			0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93155			0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93566			0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.94381			0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.01817			99.95261			0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.33524			101.27865			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.93640			0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.84334			100.77887			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	99.93196			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00002			99.93927			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	99.99985			99.93568			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000		99.99984			99.93463			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.13480			100.08241			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.31577			100.26286			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000		99.99994			99.93447			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000		99.99994			99.93447			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92499			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	99.93320			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000		100.00015			99.93074			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000		101.53125			101.46343			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.92499			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000		97.99789			97.93975			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000		99.99995			99.93312			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000		100.00000		0.00000	99.92827			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000		139.04447			138.69735			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000		140.04529			139.69533			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93730			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.93787			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000		100.65235			100.59356			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93632			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		99.09056			99.02917			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.93361			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93721			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.93730			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		99.99997			99.93708			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.96032			100.89237			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.11379		100.00000	0.66066			40,000,000,000	20,000,000,000.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.11191		100.00000	0.66066			40,000,000,000	20,000,000,000.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.30962			100.23816			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.22261			101.15410			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.18691			101.12045			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.62595			100.55393			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		35.67121		100.00000	35.41260			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.42203		100.00000	13.32471			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.64602			100.58491			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.71012						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.75275						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.32080			101.25878			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.44947			101.38125			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.62093			101.54442			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.27636			101.21455			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.34500		99.76834		8.29000	99.74440			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.63585			101.55644			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.89919			101.80682			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.66622		100.00000	39.25048			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.20616		100.00000	10.09919			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.40500		99.73730		9.34500	99.84555			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.96000		110.88355		9.91000	111.08033			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.63500		105.27612		7.59000	105.24365			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.66000		98.17365		9.61000	98.38904			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.15096		100.00000	13.06383			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.27000		98.59817		10.23000	98.81610			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		167.05480		2.72000	166.78053			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.33371			100.27023			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		99.92000			101.82509			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		99.91350			101.96455			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		100.07328			100.01587			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.70118			100.61652			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.03910			99.98046			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.00014			99.94056			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.05632			99.97186			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.84467			100.79453			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.76000			93.84000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.59094			100.54093			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.45818			113.39796			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65500		233.39681		2.65500	233.01484			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000		113.97116			113.97116			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.62557			98.55997			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.36341			109.05566			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		111.94102			112.16986			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		100.92350			100.85682			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67000		207.00583		2.67000	206.66680			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	99.94091			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		99.96212			99.90546			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.42988			101.36870			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.42710			101.36343			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.39750			101.32963			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.25364			101.18604			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.18684			101.12042			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.45299			98.44860			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02209			100.02255			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.39406			100.33163			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.14263			100.08068			0	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN069	On 07/02/2020	Spot Bond	0.00000	100.15064			100.08602			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000	100.00000		100.00000	3.13702			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	35.52188		100.00000	35.28611			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	20.39652		100.00000	17.78347			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	20.48352		100.00000	17.87252			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	20.09202		100.00000	17.47180			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	28.18774		100.00000	27.98338			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	37.95650		100.00000	37.68131			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	15.67953		100.00000	15.56586			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	31.24877		100.00000	30.98837			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	44.48607		100.00000	44.11537			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.19909			100.13852			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94223			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.25233			102.10003			0	1,470,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.45500	103.12051		9.39500	103.20987			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.97272			101.91282			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.20680			101.14918			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.44648			100.38346			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.58023			100.51565			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.86000	99.19189		9.80500	99.34030			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.82500	103.85423		6.79500	103.80588			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	60.49037		100.00000	60.04701			0	0.00
BAW21	On 24/03/2022	Spot Bond	10.11000	98.32374		10.05500	98.50343			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAW3	On 02/10/2017	Spot Bond	0.00000		102.03734			104.14172			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	9.16000		103.74441		9.10500	103.78085			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91900		100.55447		10.92427	103.39366			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.83244		99.88151		10.83835	102.58944			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88868		99.89986		10.89001	102.59041			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		99.77341			102.38679			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91212		99.89303		10.91813	102.58501			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.06263		99.13465		12.05619	101.97817			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		99.76813			102.44144			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		99.76813			102.44144			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		99.76820			102.44152			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16900		99.67899		11.17427	102.34045			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.06882		99.95061		11.07421	102.67154			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.83244		99.88151		10.83835	102.58944			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.07722		100.03276		11.07942	102.75564			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.32511		99.81592		10.32467	102.30645			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.60739			103.15426			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		99.76857			102.30605			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		99.76857			102.30605			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.93500		98.26177		11.88000	101.02630			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.86000		96.56386		11.80500	99.12462			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
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		99.80029			102.11384			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		99.79857		9.28000	102.03672			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		99.77184			102.27338			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.75500		96.27514		11.69500	101.34564			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		99.77839			102.20802			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		99.77294			102.26249			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		99.77294			102.26249			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		99.78101			102.18188			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		99.78380			102.27727			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		99.78380			102.27727			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		99.78057			102.18625			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		99.79168			102.20119			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		99.78391			102.27738			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		99.83263			101.78615			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		99.81113			101.88111			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91900		100.48234		13.92427	104.04386			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.33313		99.70261		15.33111	103.39427			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		99.70208			102.96970			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		99.70208			102.96970			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYB07	On 31/03/2020	Spot Bond	0.00000		99.70208			102.96970			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		99.69119			103.07837			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		99.74022			102.58906			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		34.72322	100.00000		34.52596			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.32694	100.00000		22.74076			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.67957	100.00000		20.69665			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.29603	100.00000		12.77571			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.29822	100.00000		12.77946			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.44839	100.00000		15.44644			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.78631	100.00000		13.38408			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.21776			101.15985			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.40704			101.35287			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.49003			101.43255			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		101.26906			101.21040			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.70163	100.00000		9.63130			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.70163	100.00000		9.63130			0.00	0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		92.17172	100.00000		91.47870			0.00	0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		85.88235	100.00000		85.28037			0.00	0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		83.14351	100.00000		82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		181.34390	2.05000		183.62398			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.48000		154.43565	8.43000		155.32005			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.48000		154.84241	8.43000		155.71952			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.86500		95.78150	8.81500		96.07833			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	8.55500	98.18904	8.49500	98.26456	0.00	0	0.00			
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.90482	101.84812	0.00	0	0.00				
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.29376	101.23212	0.00	0	0.00				
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.83433	101.77522	0.00	0	0.00				
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.40345	101.33644	0.00	0	0.00				
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.48779	101.41664	0.00	0	0.00				
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.72346	101.64071	0.00	0	0.00				
BG22YU	On 21/07/2016	Spot Bond	100.00000	38.14842	100.00000	37.86881	0.00	0	0.00			
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
BG32A2	On 30/10/2016	Spot Bond	0.00000	101.11483	101.05254	0.00	0	0.00				
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.13642	101.07289	0.00	0	0.00				
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.14361	101.07967	0.00	0	0.00				
BG32B	On 30/10/2016	Spot Bond	0.00000	101.22992	101.16103	0.00	0	0.00				
BG32C	On 30/10/2016	Spot Bond	0.00000	101.34489	101.26941	0.00	0	0.00				
BG32DU	On 30/10/2016	Spot Bond	100.00000	37.31574	100.00000	37.04224	0.00	0	0.00			
BG32YU	On 30/10/2016	Spot Bond	100.00000	37.31574	100.00000	37.04224	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	100.15021	100.01857	0.00	0	0.00				
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.15303	100.02021	0.00	0	0.00				
BG42A4	On 15/03/2017	Spot Bond	8.66000	102.56485	8.60500	102.58138	0.00	0	0.00			
BG42B	On 15/03/2017	Spot Bond	0.00000	100.16149	100.02511	0.00	0	0.00				
BG42C	On 15/06/2017	Spot Bond	0.00000	100.17639	100.03368	0.00	0	0.00				
BG42DU	On 15/03/2017	Spot Bond	100.00000	21.33062	100.00000	21.17597	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
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.33062		100.00000	21.17597			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.93470			101.85921			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.51500		98.67828		11.46500	98.75540			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.24816			101.16897			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.40500		99.02005		11.35500	99.10057			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		102.87137			102.80849			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		72.09254		100.00000	71.69643			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.46786			100.40619			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.51181			101.30457			0	0.00
BID06	On 30/06/2019	Spot Bond	9.06500		99.11504		9.00500	103.65658			0	4,400,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.59890			99.54658			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.25276			101.19656			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		99.21423			99.26662			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.59360			100.53846			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.68427			100.62055			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.57921			100.52442			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.60750			100.55003			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.65885			100.59652			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.87178			100.78921			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		101.23402			101.11817			0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		99.18478		100.00000	100.00000			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.32886			101.25717			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.36630			101.29255			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		97.70628			97.64893			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC010	On 24/11/2015	Spot Bond	0.00000	97.07350			97.01686			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.55537			99.49980			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.73719			99.68462			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	99.75485			99.70232			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.59724			99.54471			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.49204			99.43949			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.38798			99.33552			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.37468			99.32257			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	99.17410			99.22681			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.08464			99.03184			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	98.89257			98.83984			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	98.94223			98.88934			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	98.68722			98.63399			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.63441			98.58120			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.58779			99.53403			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.49647			98.46471			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	42.91424		100.00000	43.75561			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	99.85684			99.79495			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	99.85113			99.78684			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.10336			100.04132			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.74558			100.68028			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000	15.78320		100.00000	18.01941			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.86000	107.20128		9.80500	107.18887			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CBL09	On 29/01/2017	Spot Bond	0.00000		105.74670			105.67416			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.91000		102.64492		8.85500	102.61822			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.95500		99.09711		12.89500	99.14574			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.56574			98.47282			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	13.25500		99.69644		13.19500	99.75379			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.31000		101.10360		9.25500	101.12330			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.59276			97.49934			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	13.25500		96.73102		13.19500	96.80817			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.31649			101.25717			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		93.88651			93.72101			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.82210			100.75809			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.96000		91.96459		10.90500	92.07690			0.00	0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.82908			100.75850			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.38500		111.64863		10.33500	111.84418			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.38500		107.37881		10.33500	107.59154			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.31000		108.11222		10.26000	108.33786			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.43837			100.34430			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	12.06000		102.76504		12.00500	102.70673			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.80729			99.72418			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.90012			102.81541			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20870		10.00000	110.12240			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		102.09315			102.01172			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.99969			99.92642			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.59254			101.51222			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	
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.09073		100.00000	9.99548			0.00	0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		17.88528		100.00000	17.75561			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.68845			102.55589			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.51636			100.44305			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		102.02081			101.95000			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		102.09988			102.02615			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.19075			102.11366			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.22480			101.11350			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.21242			101.10226			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.27783			101.16165			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00005			99.93644			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.47062			100.41640			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		99.75509		10.11000	104.71209			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.61449			101.55221			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.66771		2.76000	123.46395			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.63676		3.14000	123.42940			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.53602		8.25000	102.46847			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
CLN198	On 13/09/2021	Spot Bond	2.85000		124.93279		2.85000	124.72652			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		122.96823		2.40000	122.76965			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00016			99.90975			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.70500		101.28948		8.66000	101.27411			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.36336			101.29730			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.38068			101.31576			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.75500		101.33209		8.71000	101.31662			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.75500		101.33209		8.71000	101.31662			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.80500		100.13387		8.76000	100.12406			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00006			99.93483			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00008			99.92794			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.82332			100.76060			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.62574			100.55910			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.02350		9.35000	102.94551			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.02350		9.35000	102.94551			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		100.65222			100.59437			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.34185			100.28266			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.73409			100.67659			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.73409			100.67659			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.73409			100.67659			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN261		On 26/03/2017	Spot Bond	0.00000	100.25965			100.19971			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.68500	102.17099		9.62500	102.27827			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.83061			101.76769			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	103.44062			103.37897			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.29105			100.22677			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.29119			100.22732			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.32772			100.26815			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.65811			100.59469			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.70313			100.62807			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.47383			100.41497			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94163			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.11807			101.05498			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.94607			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	99.87268			99.81762			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.93647			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.23611			101.17169			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.86426			100.79920			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.08763			100.01804			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.90657			99.83632			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.83038			101.76803			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.20900		10.00000	110.12200			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.68702			101.84409			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.90765			99.83820			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	
CLN295	On 30/06/2017	Spot Bond	0.00000		99.71331			101.90710			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.00008			99.93027			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		99.68707			101.86862			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.12419			102.30748			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		99.80240			101.99285			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		137.91169			137.91169			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.10372			101.03809			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		138.42318			138.42318			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		137.29562			137.29562			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		137.99045			137.99045			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		134.20170			134.20170			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		134.42446			134.42446			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.93189			100.85943			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.20000		92.78937		11.15000	92.94117			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.72000		94.25912		11.67000	94.40845			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		99.81113			101.90455			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	99.92400			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.91105			100.84023			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.30127			101.23408			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.28074			101.20713			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.24872		8.80500	101.17762			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.93320			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		103.26796			103.19879			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		130.52148			130.52148			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
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92893			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	99.92417			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00013			99.93330			0	2,846,400,000.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00035			99.90627			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		80.27052			80.09519			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00018			99.92691			0	4,500,000,000.00
CLN335	On 30/06/2017	Spot Bond	0.00000		99.81113			101.90455			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		101.23987			101.17122			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91210			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		99.81005			101.91558			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00034			99.90686			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		99.99995			99.92347			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00004			99.94207			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.92647			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.22801			101.16002			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.92066			100.85556			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		99.81551			101.86039			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		101.17145			101.10838			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.54263			100.47799			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		101.18125			101.11340			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN359	On 24/07/2017	Spot Bond	0.00000		101.29330			101.22653			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.93910			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.38000		103.62327		10.33000	103.82337			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		99.99999			99.93835			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		101.23432			101.15435			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.52000		105.66994		12.47000	105.83183			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		101.28459			101.20134			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.55000		105.59314		12.50000	105.73908			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.82424		10.02000	109.73529			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.28459			101.20134			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.27875			101.20793			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.91924			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		99.99996			99.93933			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		99.99995			99.93795			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00010			99.93811			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		99.80305			101.98623			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.91000		102.36480		9.85500	102.52127			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		99.77329			102.29547			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.92622			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.54855		10.57000	102.46247			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.77299		11.00000	102.68331			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.26005			101.20007			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		99.99975			99.92971			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.28129			101.21921			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	
CLN384		On 20/09/2024	Spot Bond	12.31000	101.53567		12.26000	101.70638			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.91776			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	99.99983			99.93783			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	101.38072			101.30614			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00005			99.93362			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	0.00000	99.82204			101.66694			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	100.00003			99.94327			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93647			0.00	0	0.00
CLN393		On 20/12/2019	Spot Bond	0.00000	91.45668			91.45668			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.93279			0.00	0	0.00
CLN395		On 02/03/2018	Spot Bond	0.00000	100.41471			100.35229			0.00	0	0.00
CLN396		On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.92704			0.00	0	0.00
CLN397		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.90693			0.00	0	0.00
CLN398		On 14/11/2022	Spot Bond	0.00000	100.87769			100.80947			0.00	0	0.00
CLN399		On 14/11/2022	Spot Bond	0.00000	100.87248			100.80466			0.00	0	0.00
CLN400		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.93279			0.00	0	0.00
CLN401		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.92417			0.00	0	0.00
CLN402		On 30/06/2017	Spot Bond	0.00000	99.83476			101.10907			0.00	0	0.00
CLN403		On 30/06/2017	Spot Bond	0.00000	99.82424			100.70161			0.00	0	0.00
CLN404		On 21/02/2018	Spot Bond	0.00000	100.57338			100.49106			0.00	0	0.00
CLN405		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.94059			0.00	0	0.00
CLN406		On 20/06/2020	Spot Bond	0.00000	85.50832			85.50832			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	
CLN407	On 20/06/2020	Spot Bond	100.00000		1.44816		100.00000	1.03120			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.94916		7.01000	41.92580			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		163.67411			164.49976			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.86500		146.11548		8.81500	146.34885			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.48000		154.43565		8.43000	155.32005			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.48000		154.84241		8.43000	155.71952			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.70252			97.62594			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.68288			97.60564			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.69053			101.62165			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		102.05725			101.99057			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00003			99.93400			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00005			99.93853			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00010			99.93769			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.68339			101.61284			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93196			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.30127			101.23408			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.93804			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00009			99.93971			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00009			99.94011			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00003			99.93965			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	99.93196			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.66101			100.58779			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.62941			101.55702			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
COJ02	On 15/09/2016	Spot Bond	8.88500		105.21766		8.84000	105.17464			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.98500		100.44792		8.93000	100.51608			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.55000		109.31604		10.49500	109.53293			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.28500		101.94838		7.25500	101.90338			0	0.00
COJ07	On 23/03/2021	Spot Bond	10.12000		105.45833		10.06500	105.61399			0	0.00
COJG01	On 09/06/2024	Spot Bond	10.16000		100.46921		10.11000	100.67832			0	0.00
COT01	On 03/04/2023	Spot Bond	10.53000		94.54542		10.48000	94.71504			0	0.00
COT02	On 03/04/2028	Spot Bond	11.21000		95.42050		11.16000	95.65495			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.21000		88.61801		11.16000	88.84779			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.54650			100.48137			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.07532			101.01778			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.10160		100.00000	10.02837			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.58374			100.52155			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.98037			99.92186			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.54467			100.48127			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.39260			102.33425			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.17863			101.11970			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.38618		100.00000	9.31814			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.61158		100.00000	11.52740			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.88500		100.73468		11.83000	100.90636			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.30182		100.00000	16.18363			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.84362		100.00000	8.77951			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.96811		100.00000	16.84510			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		101.08123			101.02515			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.18500		98.87347		8.13000	98.91928			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.62667			100.56919			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.54591			100.48779			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.37170			100.31333			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		90.75812		100.00000	90.10361			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.27457			100.21116			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.66724			101.60046			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.72862			102.66930			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.01810			100.95652			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.91227			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.05526			101.94851			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.92375			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.37079			53.22759			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.31989			102.22984			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.11000		99.73346		9.05500	99.91037			0	0.00
DV21	On 15/06/2016	Spot Bond	7.55500		107.19536		7.51000	107.17461			0	0.00
DV22	On 07/02/2020	Spot Bond	9.15500		104.59683		9.10500	104.70633			0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.81000		104.15777		9.76000	104.34315			0	1,067,409,000.00
DV24	On 18/02/2024	Spot Bond	9.79000		102.71926		9.74000	102.92514			0	0.00
DV29	On 18/02/2029	Spot Bond	9.82000		105.51490		9.78000	105.73377			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		99.98155			99.92626			0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		99.88022			99.82839			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.12993			100.07420			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000		100.62401			100.56677			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.20417			100.14841			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.21524			100.15632			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.74719			100.69058			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.66446			99.61096			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.48225			101.23827			0	0.00
E170	On 01/08/2020	Spot Bond	8.53500		125.45584		8.48500	125.59884			0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		97.12633			96.97208			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
EL037	On 31/01/2037	Spot Bond	2.42000		99.46478		2.42000	99.30367			0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.08306		1.20000	134.87785			0	0.00
EL28	On 02/05/2028	Spot Bond	2.17000		123.73181		2.17000	123.53429			0	0.00
EL29	On 19/11/2029	Spot Bond	2.15000		111.65325		2.15000	111.47519			0	0.00
EL30	On 29/07/2030	Spot Bond	2.13000		112.88077		2.13000	112.70059			0	0.00
EL31	On 02/06/2031	Spot Bond	2.25500		102.86440		2.25500	102.69938			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40000		99.89099		2.40000	99.72936			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.96000		106.56371		9.90500	106.69761			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.86000		106.66124		9.80500	106.82006			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.26000		100.10984		10.21000	100.31337			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.45500		95.28171		10.41500	95.42129			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.59500		102.15183		10.55500	102.24648			0	3,999,999,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EPF001	On 19/08/2015	Spot Bond		0.00000	100.72075			100.65932			0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	98.60032			98.53857			0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.20361			100.14166			0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	101.00840			100.94467			0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.97010			100.90883			0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.91926			100.86128			0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	102.33012			102.27138			0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.56842			100.50798			0	0.00
EQS02	On 01/07/2015	Spot Bond		10.85500	99.73305		10.82500	106.08247			0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.40605			100.33287			0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.37040			100.29436			0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.59847			100.52493			0	0.00
EQS07	On 09/04/2018	Spot Bond		10.53500	97.26769		10.47500	97.32466			0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	98.65945			98.58691			0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	98.05899			97.97694			0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.77254			100.70690			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	100.81980			100.75007			0	0.00
ERSA12	On 17/11/2025	Spot Bond		0.00000	100.81561			100.75684			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.20900		10.00000	110.12200			0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.69332			100.63334			0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.72143			100.65901			0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.68769			100.62820			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.71113			100.64960			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.70645			100.64653			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.69697			100.63787			0	0.00
ES15	On 30/08/2015	Spot Bond	6.45000		102.62370		6.45000	102.56997			0	210,000,000.00
ES18	On 20/04/2018	Spot Bond	8.38500		103.70910		8.33000	103.77768			12,010,996,300	37,800,782,300.00
ES23	On 25/01/2023	Spot Bond	9.03000		109.31959		8.98000	109.52001			213,182,700	51,791,396,600.00
ES26	On 02/04/2026	Spot Bond	9.31000		91.91393		9.26000	92.15968			21,479,300	10,315,812,600.00
ES33	On 15/09/2033	Spot Bond	9.91500		81.81091		9.87500	82.02915			31,048,800	28,720,848,800.00
ES42	On 25/04/2042	Spot Bond	9.98500		87.54011		9.95000	87.75743			11,942,800	66,986,057,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.60847			99.53956			0	9,950,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.72483			97.65209			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.60328			100.53909			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.38278			101.32085			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.92106			99.86167			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.69312			100.62859			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.63051			100.57190			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.39565			100.33665			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.42700			101.36836			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.81214			100.75271			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.19816			100.13872			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.18588			100.13005			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.63578		100.00000	11.55142			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.32476		100.00000	11.24265			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.14633			100.01628			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.11184			98.97311			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.16318			100.02601			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.17440			100.03248			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.85500		96.09467		9.79500	96.18881			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.22742			100.17047			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.22734			100.17039			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.23156			101.16524			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.25166			102.18274			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.46395			100.39464			0	100,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.47148			100.40104			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.61000		97.89409		10.55500	98.04580			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.37214			100.29262			0	1,050,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.70500		103.72883		10.64500	103.81569			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.17352			101.10602			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000		135.05100		2.15000	134.83523			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000		275.82333		2.18000	275.38252			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37500		113.52378		2.38000	113.29153			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.04000		153.37162		3.04000	153.11585			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16500		193.35739		3.16500	193.03298			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.10500		105.01247		7.07500	104.95964			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61900		66.48016		7.62100	66.44332			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40900		42.24341		9.40800	42.22450			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.88915		9.65000	40.87038			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC107	On 03/06/2021	Spot Bond	0.00000		100.52900			100.44511			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00018			99.92611			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00011			99.93649			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00016			99.92994			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.92499				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.92852				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.05418			99.97293			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.92622				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.92154				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.90325				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
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.90611			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	20.92868		100.09221	23.83477			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.93303			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	111.67727			111.67727			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00006			99.91717			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	103.34114			103.34114			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00004			99.93143			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00008			99.93067			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00005			99.93700			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.92991			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.90817			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.93114			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	65.70261		13.22500	65.63296			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93509			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.93500			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00052			99.91123			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.93205			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.60500		102.20150		3.61000	101.98278			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92909			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.92909			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.75920			102.68735			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.97672			101.90455			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.02912			100.09268			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93320			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.93476			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.22175			101.14260			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.92359			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.89197			100.82758			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.20916			101.13085			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.36912			101.29325			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.91227			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.93057			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00014			99.91773			0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93550			0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92991			0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.92991			0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.14068			100.01262			0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		101.69650			101.63578			0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		101.78956			101.72533			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC193	On 08/04/2016	Spot Bond	0.00000		101.71293			101.65592			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		101.50546			101.44636			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.92597			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		101.49148			101.43193			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		101.69498			101.63777			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		101.46747			101.40789			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		101.47145			101.41171			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		101.47265			101.40657			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		101.33784			101.27797			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		101.47265			101.40657			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		101.33244			101.27282			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.07839			101.01014			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.11161		8.75000	101.04029			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.93122			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.49734		100.00000	9.51412			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.70650		100.00000	8.72976			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		97.31355			97.22046			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		10.91427		100.00000	10.42545			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.92745			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.24796		100.00000	23.07758			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.02450			100.95828			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.21820		100.00000	9.15137			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		22.39164		100.00000	22.22930			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	
FRC215	On 07/11/2019	Spot Bond	0.00000		101.02446			100.95824			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		22.36260		100.00000	22.20047			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.02196			100.95590			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.97085			100.90816			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.09755			101.03101			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.03099			100.96855			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		128.69523		2.96000	128.48110			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.87056			100.80908			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.85918			100.79852			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.85918			100.79852			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.74154			100.67457			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.24373			100.18265			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.01650			100.03667			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		102.16002			102.08501			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	99.92622			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		99.93647			101.51821			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93115			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00003			99.93159			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.28043			100.21012			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.26125			101.19324			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		124.72233		3.49000	124.50942			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00003			99.93030			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00003			99.92958			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
FRC69	On 31/01/2022	Spot Bond	3.54000		124.35485		3.54000	124.14208			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		124.50169		3.52000	124.28887			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.44000		130.58782		2.44000	130.37609			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.51000		139.65877		2.51000	139.43176			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.41355			101.33712			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00004			99.93965			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00007			99.93082			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00012			99.91899			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00010			99.92202			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92803			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92811			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.13595			100.00988			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.13635		100.00000	11.03351			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		53.87543		100.00000	53.48483			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.01956		100.00000	98.23783			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.52716		100.00000	24.12690			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		36.42138		100.00000	36.08131			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.71020		100.00000	12.61704			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.97464			101.91924			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.32215			102.26497			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.50802			101.44751			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.97654			100.91683			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.88633			97.82825			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.03154			97.89989			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.75496			100.68855			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		102.96677		2.17800	102.80203			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		111.97717		2.52000	111.79489			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.24797			101.18857			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.70351		10.38000	101.61766			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.70351		10.38000	101.61766			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		99.94618			99.87272			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000		109.30051		2.66000	109.12133			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		208.88430		2.60500	208.54328			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000		109.86750		2.63000	109.68767			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		208.01475		2.63500	207.67465			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.42181			101.34153			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46000		112.69735		2.46500	112.46608			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000		108.17708		2.72000	107.99922			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		99.92741			101.53533			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		56.10500			55.99200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.86755			100.81290			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.82500		106.24456		2.82500	106.06896			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75500		204.58036		2.75500	204.24390			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80500		203.16980		2.80500	202.83482			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.39000		99.25920		2.39500	99.05603			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83500		202.32916		2.83500	201.99508			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
FRS124	On 31/01/2038	Spot Bond	3.10000		101.37865		3.10000	101.20882			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		152.71877		3.08000	152.46359			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55000		93.99034		3.55000	93.82945			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		152.88167		3.07000	152.62636			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.78247			100.72658			60,000,000,000	30,000,000,000.00
FRS131	On 31/03/2028	Spot Bond	3.13000		151.80049		3.13000	151.54304			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34500		189.02727		3.34500	188.71380			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48000		94.53622		3.48000	94.33214			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45000		95.01654		3.45000	94.81202			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26000		98.67266		3.26000	98.50608			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		273.52222		2.30000	273.08244			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		275.63070		2.19000	275.18998			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		262.17208		2.91000	261.73762			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		131.32038		2.62000	131.10552			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.18651			101.12265			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		130.92159		2.15000	130.71242			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.42029			101.35347			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.65600			101.59186			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.07085			101.00594			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000		109.02419		2.50000	108.84688			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		28.72911		104.97509	28.51161			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		32.09061		101.07593	31.85572			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRS74	On 14/06/2017	Spot Bond			100.44759		26.03582		100.44759	25.84632			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond			100.76967		30.66046		100.76967	30.43665			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond			2.12500		118.53831		2.12500	118.34940			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond			2.32000		114.06214		2.32500	113.82930			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond			0.00000		98.86528			98.86199			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond			2.35000		113.76813		2.35500	113.53562			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond			0.00000		100.60384			100.53180			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond			2.39000		344.38499		2.39000	343.82876			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond			0.00000		100.95886			100.89537			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond			0.00000		100.57000			100.50449			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond			7.82500		102.33472		7.78000	102.32309			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.39000		102.48462		8.33500	102.52654			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.67500		106.42155		8.62500	106.47392			0.00	0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			9.34500		99.69160		9.30500	99.75829			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.65000		98.28095		9.59500	98.42394			0.00	0	10,000,000.00
FRX23	On 28/02/2023	Spot Bond			10.34000		88.86586		10.29000	89.03122			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond			10.42000		102.30052		10.37000	102.51653			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond			10.69000		94.40615		10.64000	94.63216			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond			11.00000		94.81663		10.96000	95.00130			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond			11.14000		91.11909		11.10000	91.30418			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond			10.44500		79.20110		10.41000	79.39134			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
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00004			99.94652			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00005			99.94571			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00002			99.94366			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00002			99.94044			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00003			99.93803			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00005			99.92760			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.65050			100.59188			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.50929			100.44976			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.67459			100.61376			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.70134			100.63805			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.72361			100.65828			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.82151			100.74720			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		55.46655	100.00000	55.06442				0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.30574	100.00000	9.23828				0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.56124	100.00000	1.54993				0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26193	100.00000	0.26003				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.63171	100.00000	10.71141				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.44816	100.00000	1.79708				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24296	100.00000	0.30150				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.56621			101.50265			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.66000		101.55585		9.60500	101.56682			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.30041			101.24016			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.57203			100.51021			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.57950			100.51686			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.62799			100.56011			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.68753			100.61319			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.72466			100.64629			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.74530			100.69206			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.94728		100.00000	9.87516			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.54299		100.00000	20.39406			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.29511		100.00000	11.21321			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.52077		100.00000	11.41319			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.10066			101.03977			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.14373			101.08044			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.19717			101.13091			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.27133			101.20093			0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.25627			101.19870			25,000,000	25,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.41638			101.35354			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.84874			100.72301			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.23187			100.16841			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.71027			100.64410			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.96146			99.90358			10,073,800	10,073,800.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.27488			100.21454			0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.27886			101.20233			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.44400		100.00000	10.36827			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.32692			101.26981			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.14725			100.01642			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.02490			100.96291			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.03686			100.97412			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.59485			101.54169			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.81628			100.76304			0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.34652			101.28326			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.63219	92.62322		7.58803	92.63320			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.40657			101.34041			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.63186	104.41639		8.58781	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.48375			101.41386			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.08190	104.41639		9.03790	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.57804			101.50360			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	101.44030			101.37571			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.64795			101.57473			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.94011			100.87394			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.20900		10.00000	110.12200			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.54000	103.91466		9.48500	103.91769			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.81263			100.73913			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.76373			100.69473			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.74500	107.87682		8.69500	108.00856			600,000,000	1,981,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000	277.95292		2.07000	277.51117			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000	284.61405		2.05000	284.16219			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.91500	97.95802		9.87500	98.20531			0	2,230,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.95500	97.53155		9.91500	97.78220			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		40.17288	100.00000	39.88163				0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		96.96922	100.00000	96.21165				0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		44.27892	100.00000	43.95439				0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		35.49859	100.00000	35.24123				0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.20900	10.00000	110.12200				0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000		120.22977	1.71500	119.98999				38,240,000,000	89,182,400,000.00
I2038	On 31/01/2038	Spot Bond	1.90000		124.82145	1.90000	124.62458				7,184,000,000	09,574,200,000.00
I2046	On 31/03/2046	Spot Bond	2.04000		121.75778	2.04000	121.56458				1,200,000,000	02,512,800,000.00
I2050	On 31/12/2050	Spot Bond	1.99000		131.21554	1.99000	132.45760				9,673,000,000	26,183,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		99.87890		99.82650				0	0.00
IBL21	On 15/03/2016	Spot Bond	8.30500		103.37220	8.26000	103.33565				0	0.00
IBL22	On 15/03/2018	Spot Bond	8.41000		106.44692	8.35500	106.51098				0	0.00
IBL28	On 18/08/2016	Spot Bond	8.12500		102.97216	8.08000	102.95351				0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.01808		100.95650				0	0.00
IBL34	On 31/01/2017	Spot Bond	1.28000		132.96749	1.28000	132.76455				0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		134.48775	2.22000	134.27212				0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.38220		102.20522				0	0.00
IBL39	On 02/04/2018	Spot Bond	8.53000		102.48790	8.47500	102.55240				0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.78305		100.65535				0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.81570		100.75726				0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900	10.00000	110.12200				0	0.00
IBL45	On 21/12/2018	Spot Bond	9.18500		96.54405	9.12500	96.64553				0	0.00
IBL46	On 15/01/2020	Spot Bond	9.62500		94.54715	9.57500	94.64548				0	2,340,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.08956			100.03645			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	9.14000		97.26036		9.08500	97.31839			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.67500		101.22336		9.62500	101.33990			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.95617			100.89780			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.11811			100.05638			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	8.06500		101.98434		8.02000	101.96446			0.00	880,000,000	220,000,000.00
IBL55	On 31/07/2018	Spot Bond	8.96500		100.89100		8.90500	100.97573			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.17224			101.10661			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.77936			100.72159			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	8.18000		103.53176		8.12500	103.54685			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.92500		104.03114		8.86500	104.14126			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	10.01000		104.91082		9.96000	105.11444			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		99.85191			101.58928			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.15157			101.09399			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.97335			100.91445			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.09177			101.03197			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.11373			101.05270			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.20505			100.14270			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.95000		128.77157		2.95000	128.55742			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00984		100.00000	0.00977			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.24505			101.18830			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.23158			101.17198			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.66000		95.96558		9.60500	96.10955			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.59472			100.53385			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	
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.48291			100.41972			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	10.31000	96.22434		10.26000	96.43410			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.95610		5.00000	101.91438			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.86730		5.00000	100.82649			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.08204		4.00000	101.04941			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	100.71675		4.00000	100.68406			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	45.75389		100.00000	47.76806			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	45.62074		100.00000	47.57991			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	45.62074		100.00000	47.57991			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	105.20981		9.20000	105.13227			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.83435			100.76339			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.43650		100.00000	7.38259			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	101.00332			100.92065			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	99.01956		100.00000	98.23783			0.00	0	0.00
IN269U		On 25/07/2017	Spot Bond	100.00000	15.47308		100.00000	15.35967			0.00	0	0.00
IN272U		On 10/11/2017	Spot Bond	100.00000	21.69693		100.00000	21.53963			0.00	0	0.00
IN276U		On 30/06/2021	Spot Bond	100.00000	1.60803		100.00000	1.59882			0.00	0	0.00
IN277U		On 30/06/2021	Spot Bond	100.00000	10.21100		100.00000	10.13616			0.00	0	0.00
IN281U		On 28/11/2019	Spot Bond	100.00000	10.07084		100.00000	9.99783			0.00	0	0.00
IN286U		On 15/07/2019	Spot Bond	100.00000	11.23515		100.00000	11.15280			0.00	0	0.00
IN290U		On 31/12/2016	Spot Bond	100.00000	32.93820		100.00000	32.69677			0.00	0	0.00
IN291U		On 09/07/2015	Spot Bond	100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
IN294U		On 13/08/2015	Spot Bond	100.00000	87.52998		100.00000	86.90476			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
IN295U	On 19/08/2015	Spot Bond	100.00000		86.28842		100.00000	85.68075			0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		99.52073		100.00000	98.72668			0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		99.56965		100.00000	98.77521			0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		96.05263		100.00000	95.30026			0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		92.43370		100.00000	91.52452			0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		85.08159		100.00000	84.49074			0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		86.30979		100.00000	85.52515			0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		86.49289		100.00000	85.88235			0	0.00
INA525	On 17/06/2015	Spot Bond	6.40000		99.91241		6.40000	99.96494			0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.52881		6.45000	99.49015			0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.40277		6.45000	99.36786			0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.28069		6.45000	99.24587			0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.03744		6.60000	98.97983			0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.89133		6.60000	98.85598			0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.52137		6.60000	98.48628			0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		102.13422			102.05923			0	0.00
ING115	On 31/03/2016	Spot Bond	10.91900		103.19041		10.92427	103.09697			0	0.00
ING116	On 31/03/2016	Spot Bond	10.91900		102.53267		10.92427	102.43983			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		99.99954			99.93272			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		99.99997			99.93450			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.40799		6.50000	101.35483			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92704			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.14109			100.08057			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING211	On 12/04/2016	Spot Bond	0.00000		101.35148			101.29254			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.92991			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.13507			104.06994			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.24292			101.18716			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.53695			98.48208			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.39987			98.34470			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		76.51992		100.00000	76.04167			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.71027			100.64760			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.16977			101.08457			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		94.31525		100.00000	93.58974			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.47764			101.41438			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.49672			101.43264			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.81500		101.63610		8.77000	101.63845			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.69435			101.63464			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.73476			101.67355			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.76173			101.69952			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.39764			101.33562			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.46819			101.40302			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.42554			101.36228			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.20872			101.15540			0	0.00
IPL10	On 20/05/2021	Spot Bond	10.01000		98.01936		9.95500	98.17871			0	1,850,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000		100.08602			100.03003			0	0.00
IPL6	On 28/09/2017	Spot Bond	9.10000		103.62328		9.04500	103.66010			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.59378			101.53234			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.58082			101.51651			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.98956			99.92423			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.93196			0	0.00
IV014	On 22/06/2015	Spot Bond	8.17500		100.00000		8.14500	99.93310			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.31250			101.24956			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.34374			100.27028			0	0.00
IV017	On 31/01/2022	Spot Bond	3.50000		128.81000		3.50000	128.59003			0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000		149.70603		3.63000	149.44927			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.77649			101.84874			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.65920			101.58805			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.52463			101.45320			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.23581			100.16417			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		99.84546			99.77876			0	0.00
IV030	On 31/01/2025	Spot Bond	3.71000		108.89607		3.71500	108.68483			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71000		108.89607		3.71500	108.68483			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.27469			100.19952			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.57672			100.50121			0	0.00
IV08	On 30/04/2018	Spot Bond	10.72500		109.18165		10.66500	109.24037			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.28246			103.20625			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		142.54935		3.73000	142.30371			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		90.57072		100.00000	89.90148			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV533U	On 13/08/2015	Spot Bond	100.00000		87.52998		100.00000	86.90476			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.61573		6.40000	99.58094			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.98247		6.45000	99.98233			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.85883			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.36366		6.60000	98.32868			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.25283			101.19670			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.27996			101.22295			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.52116			101.46263			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.64793			100.58955			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.69571			100.62862			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.44272			100.37997			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.47773			101.41447			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.48728			101.42360			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.50637			101.44187			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.42044			101.35967			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.33794			101.27509			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
IVC022	On 29/07/2016	Spot Bond		0.00000	101.14315			101.08047			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.05821			99.99987			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.78109			100.71991			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.52272			100.46499			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.51762			100.46045			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.64697			101.58396			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.20777			101.14729			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.05380			99.99990			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	99.84113			101.71967			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	99.83682			101.76393			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	99.83681			101.76392			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.52500	103.23936		9.46500	103.35792			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.55969		100.00000	16.44878			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.59125		100.00000	11.50630			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.29299			101.23519			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.68000	102.34051		9.62500	102.50738			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.16498			101.10107			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.80237			100.74129			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.13700			100.01091			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	104.80945			104.75151			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.15953			101.10153			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.18598			102.12734			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.97500	101.28197		6.94500	101.23587			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.05298			100.98637			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC049	On 21/11/2019	Spot Bond		0.00000	100.71041			100.64424			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.42017			100.35408			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.08695			101.02109			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.86375			100.80276			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.94308			100.87635			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.39222			100.33059			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	99.91679			99.85419			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.10644			101.04582			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.26761			100.20582			0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.36622			101.28946			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.16250			101.09748			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.29690			101.23087			0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		55.33218		100.00000	54.93102			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.34081			102.27531			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.33250			100.20036			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.15751			100.02241			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.30819			100.24199			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		90.54726		100.00000	89.87654			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.66385			102.59019			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.27085			101.19364			0	0.00
KW01	On 31/10/2027	Spot Bond		8.86000	136.34242		8.81000	136.70674			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	99.97488			101.74870			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.15761			100.09347			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.41217			100.35182			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.91606			99.93513			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.52841			101.46355			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.62500		97.15840		10.57500	97.24630			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.11195		9.71000	103.03096			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.12626			101.06327			0	0.00
LGL02	On 13/08/2017	Spot Bond	9.13000		99.93029		9.07500	99.95996			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.26000		97.75474		9.20500	97.81176			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.29500		98.78813		10.24500	98.89703			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.23562			100.16398			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.21306			100.05460			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.99500		101.48220		7.96500	101.43220			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.23177			100.06546			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.83596			100.74652			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.71022			100.64612			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.73694			100.66931			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.78971			100.71721			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.76105			100.70341			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.13274			100.07581			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.70398			99.65174			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.34485			99.29313			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.12662			99.07422			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.57879			98.52549			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.03557			101.97973			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.05052			101.99427			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.22985			102.14707			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.68929			98.63687			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		99.90602			101.64997			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.55157			102.35103			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		99.82112			99.76570			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.39804			100.34018			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.64020			100.58158			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.36834			101.31131			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.87968			100.82425			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.89224			100.83472			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.91225			100.85343			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.26578			100.20870			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		101.34672			101.28800			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		101.43945			101.37785			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		51.20000	100.00000	63.53600				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		23.42739	100.00000	23.25569				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.69004	100.00000	22.52373				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.78009	100.00000	22.61313				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		21.87855	100.00000	21.71993				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.88502	100.00000	22.71910				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.09170			101.03191			0	0.00
MBSA01	On 16/04/2019	Spot Bond	9.18500		101.15653	9.12500	101.27182				0	540,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	9.20500	100.68422		9.14500	100.79895			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.55309			101.49039			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.59053			103.52408			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.75065			103.68113			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.34500	102.10240		8.29000	102.10053			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	9.17500	104.81638		9.11500	104.91738			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.93500	104.99173		9.88000	105.16857			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00002			99.94609			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00003			99.94408			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.97500	100.99726		9.92500	101.08890			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14500	102.54377		7.11500	102.49186			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.27000	99.67420		9.21500	99.69579			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.01986			100.03795			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.81000	103.72170		9.75500	103.88015			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.49006			100.42039			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	33.73575		100.00000	33.49117			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.97000	99.65395		8.91500	99.67821			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.09500	104.25442		7.06500	104.19596			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.96000	106.62117		8.90500	106.64701			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.02293		100.89771	6.97161			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.11388		100.61875	7.06202			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	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
N5A16		On 20/06/2016	Spot Bond	0.00000	100.24618			100.18926			0	0.00
N5B23		On 20/06/2023	Spot Bond	0.00000	100.26336			100.20246			0	0.00
N5C23		On 20/06/2023	Spot Bond	0.00000	100.26679			100.20510			0	0.00
N5D23		On 20/06/2023	Spot Bond	0.00000	100.30408			100.23375			0	0.00
N5E23		On 20/06/2023	Spot Bond	0.00000	100.33505			100.25754			0	0.00
N5F23U		On 20/06/2023	Spot Bond	100.00000	10.66221		100.00000	10.38017			0	0.00
N5G23U		On 20/06/2023	Spot Bond	100.00000	11.41511		100.00000	11.11453			0	0.00
NAM01		On 19/11/2022	Spot Bond	9.37500	94.88897		9.32500	95.07168			0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.83000	101.87057		7.78500	101.85204			0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.49500	98.19681		9.44500	98.32844			0	0.00
NBK12A		On 19/03/2021	Spot Bond	9.26000	102.92023		9.20500	103.08663			0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.71000	102.59908		9.66000	102.81104			0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.51587			101.45855			0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.62000	98.44550		9.56500	103.25207			0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.55859			100.50160			0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.86000	98.02898		9.80500	98.20590			0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.59395			101.53608			0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.46000	97.26322		10.41000	97.46860			0	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.20863			101.15333			0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.64000	97.25427		10.59000	97.47996			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.58072			100.52429			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.60500		99.18761		9.55500	99.30343			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.79771			99.74410			0	0.00
NBK19A	On 01/06/2022	Spot Bond	10.01000		98.72106		9.95500	98.91018			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.70711			101.41668			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.71000		98.35625		10.66000	98.58588			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		99.93894			101.74298			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.82434			100.76485			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.83760			100.77699			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.85981			100.79756			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.89198			100.82894			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.92068			100.85392			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.37859			101.31154			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.43161			100.37004			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.97500		103.59234		6.94500	103.54129			0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.46901			100.34392			0	0.00
NBK3A	On 09/09/2019	Spot Bond	9.20500		110.71125		9.14500	110.84621			0	3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	11.03500		37.57672		10.98500	37.70300			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.43206			101.36466			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.87500		103.35706		7.83000	103.32504			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		99.98134			99.92524			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.02490			96.95098			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.42102			100.35820			0	0.00
NCLN63	On 08/12/2015	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
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.17931			101.11587			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.16512			101.10120			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.50330			93.42686			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.52423			101.46695			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.84078			100.77485			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00002			99.94144			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00001			99.94467			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.23491			102.17242			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.99999			99.94662			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000		99.94198			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000	0.00000		99.94202			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.06575			101.00622			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000		99.93320			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.20500		105.28113	10.15500		105.48631			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000		99.93361			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.24000		104.11835	10.19000		104.33178			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000		99.93320			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000		99.93993			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.04009			99.97997			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000		99.93254			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000		99.93172			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.41737			100.35455			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.57238			101.50952			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NED11	On 17/09/2015	Spot Bond		7.08500	103.52177		7.05500	103.47005			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.34387			101.27136			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.30737			99.23290			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		10.38500	102.71359		10.32500	102.97151			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.38722			100.31371			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.58121			101.51063			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	101.61497			101.54126			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.37988			101.32700			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	117.34780		9.44500	117.25955			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.57758			100.50205			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.20900		10.00000	110.12200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.20000	170.14500		2.20000	169.87279			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.57000	111.63791		2.57500	111.40786			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	185.91326		3.45000	185.61432			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond		2.96000	107.83718		2.96500	107.60121			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond		3.22000	140.26437		3.22000	140.02843			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond		3.13000	151.80049		3.13000	151.54304			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		9.02500	105.13642		8.97500	105.26223			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.65500	103.89644		9.60500	104.01359			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.76524			100.70541			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.59937			100.54167			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.62038			100.56064			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.60780			100.54929			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
NQ1A19	On 22/05/2050	Spot Bond	0.00000	100.64470			100.58259			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.85500	104.76667		9.80500	104.93885			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.63296			100.57199			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.62458			100.56443			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.68062			100.61500			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	10.05500	103.90151		10.00500	104.01350			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.64134			100.57956			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.64554			100.58335			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.71659			100.64746			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.80015			100.72286			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.74923			100.67692			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.65810			100.59469			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.97500	110.23392		8.91500	110.33985			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.71000	114.87029		9.65500	115.09109			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500	173.50857		2.09500	173.23246			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.61000	112.32466		10.56000	112.61460			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.44399			101.38369			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.20873			101.15263			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.02424			99.96545			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.37488			100.31315			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.54885			100.48579			0	30,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.61057			100.53771			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.74729			100.65702			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.37015		100.00000	17.24421			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		94.72867		100.00000	94.00555			0	0.00
OML01	On 27/10/2015	Spot Bond	6.98500		101.98145		6.95500	101.93494			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.56218			100.49334			0	0.00
OML03	On 27/11/2024	Spot Bond	10.17500		97.42385		10.12500	97.51682			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.06386			99.99988			0	0.00
OML05	On 19/03/2025	Spot Bond	10.34000		100.35725		10.28500	100.47490			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.89000		99.95658		10.84000	100.10133			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.46000		99.87142		11.41000	100.06468			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.26306		100.00000	36.99290			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.79000			99.74000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.21699			102.15760			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.28539			100.22448			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.93227			100.87444			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.78387			100.72298			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		99.97156			99.91548			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.97884			101.81261			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.29133			101.22953			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.91000		99.56480		9.85500	104.64590			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.08926			101.03077			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.11915			101.05901			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.13260			101.07172			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.16247			101.09994			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.29087			101.22125			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.32072			101.24944			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.20133			101.13405			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.28000		42.67045	8.23000	42.85763				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.99500		105.28018	5.96500	105.23655				0.00	505,669,700	31,582,669,700.00
R158P	On 15/09/2015	Spot Bond	6.70500		98.46257	6.66000	98.41968				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.80500		111.38319	6.76000	111.37821				0.00	27,053,000	83,700,391,000.00
R159P	On 15/09/2016	Spot Bond	6.63500		92.27934	6.59000	92.28005				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.46000		114.84068	8.41000	115.16286				0.00	71,762,337,900	70,810,978,900.00
R187P	On 21/12/2026	Spot Bond	8.20000		39.69434	8.15000	39.88795				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	8.12000		36.98272	8.07000	37.18129				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		285.46128	1.69000	285.01638				0.00	15,025,300,000	24,065,617,000.00
R202	On 07/12/2033	Spot Bond	1.80500		233.78526	1.80500	233.41873				0.00	79,795,855,100	07,171,630,400.00
R2023	On 28/02/2023	Spot Bond	8.31000		99.24628	8.26000	99.45566				0.00	91,170,597,000	97,632,080,100.00
R203	On 15/09/2017	Spot Bond	7.41000		103.89932	7.35500	103.95073				0.00	31,221,420,200	90,768,581,000.00
R2030	On 31/01/2030	Spot Bond	8.83000		96.38411	8.79000	96.62514				0.00	15,961,719,500	80,981,538,700.00
R2032	On 31/03/2032	Spot Bond	8.92500		96.03398	8.88500	96.29602				0.00	11,507,499,500	37,333,869,400.00
R2037	On 31/01/2037	Spot Bond	9.00500		98.54644	8.97000	98.79371				0.00	20,543,304,000	01,050,662,600.00
R204	On 21/12/2018	Spot Bond	7.75500		100.75954	7.69500	100.87863				0.00	22,427,691,200	10,361,053,100.00
R2044	On 31/01/2044	Spot Bond	9.06500		100.21604	9.03000	100.48940				0.00	34,259,219,100	58,390,277,200.00
R2048	On 28/02/2048	Spot Bond	9.05500		99.50568	9.02000	99.79001				0.00	32,393,980,400	89,728,697,300.00
R207	On 15/01/2020	Spot Bond	7.97500		100.42793	7.92500	100.54844				0.00	27,861,169,700	68,364,468,700.00
R208	On 31/03/2021	Spot Bond	8.11000		95.34193	8.05500	95.52065				0.00	44,073,078,800	27,585,037,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.96500	76.01404	8.92500	76.26014	0.00	04,755,120,100	'05,816,946,000.00			
R210	On 31/03/2028	Spot Bond	1.73000	176.64642	1.73000	176.37056	0.00	5,570,982,300	41,541,763,700.00			
R211	On 31/01/2017	Spot Bond	0.58000	134.43157	0.58000	134.23414	0.00	6,000,000,000	32,860,583,200.00			
R212	On 31/01/2022	Spot Bond	1.65000	139.15366	1.65000	138.93703	0.00	18,014,343,000	37,792,104,600.00			
R213	On 28/02/2031	Spot Bond	8.87000	86.46982	8.83000	86.70672	0.00	48,402,971,900	44,007,905,900.00			
R214	On 28/02/2041	Spot Bond	8.99500	77.15242	8.96000	77.37475	0.00	97,524,069,800	'03,245,846,600.00			
R228C	On 15/09/2015	Spot Bond	6.70500	98.46257	6.66000	98.41968	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.62500	95.34746	6.58000	95.32750	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.63500	92.27934	6.59000	92.28005	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.73000	99.98157	6.73000	99.96314	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.64500	96.79287	6.60000	96.77089	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.62500	93.70691	6.58000	93.69771	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.68500	90.62356	6.64000	90.63396	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.38500	86.51605	7.33000	86.55648	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.43500	83.33480	7.38000	83.39551	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.76000	79.59737	7.70000	79.68576	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.74000	76.67595	7.68000	76.78341	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.72000	73.87599	7.66000	74.00104	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.71000	71.16117	7.65000	71.30228	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.93500	67.78230	7.88500	67.90221	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.91500	65.26465	7.86500	65.39594	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	8.03000	62.36512	7.97500	62.52299	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	8.00000	60.07028	7.94500	60.23845	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.97000	57.87660	7.91500	58.05414	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	
R342C	On 21/12/2022	Spot Bond	7.94000		55.77913		7.88500	55.96520			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.90000		53.81459		7.84500	54.00861			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.86000		51.93926		7.80500	52.14052			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.40000		47.69564		8.35000	47.86980			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.36000		45.94037		8.31000	46.11937			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.32000		44.26672		8.27000	44.45004			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	8.28000		42.67045		8.23000	42.85763			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	8.24000		41.14758		8.19000	41.33818			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	8.20000		39.69434		8.15000	39.88795			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	8.16000		38.30717		8.11000	38.50343			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	8.12000		36.98272		8.07000	37.18129			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		103.29499			103.22427			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		103.93505			103.86015			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		102.76106			102.69119			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.28849			100.21615			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		30.22909	100.00000		30.00993			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.51107	100.00000		15.39738			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		28.60673	100.00000		28.39933			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		90.53889	100.00000		89.88753			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		39.39983	100.00000		39.11417			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		20.28111	100.00000		20.13082			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.38225	100.00000		21.21177			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.94369	100.00000		8.86621			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
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.25766		100.00000	16.12805			0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.17167		100.00000	13.06666			0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.13301		100.00000	10.05223			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.23485			100.17058			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.21715			100.16268			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.55591			100.49203			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.58395			100.51681			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.54594			100.48783			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.75685			101.69829			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		99.98019			99.92079			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.50177			100.44554			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.52271			100.46413			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.70622			100.64045			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.58877			100.53309			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.46120			100.37951			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.30938		100.00000	16.19113			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.44103		100.00000	11.35808			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.47903		100.00000	9.41031			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.75901		100.00000	8.69551			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.76456			100.70571			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.58788			101.52576			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.03618			100.97207			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.33212			100.26908			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.67916			101.61932			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES29	On 28/11/2016	Spot Bond		0.00000	100.52634			100.46366			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.30600			100.24064			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	99.80768			101.49304			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.32923			101.26680			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	86.37330			89.09217			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.43034			84.30042			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	93.02794			92.83035			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	92.20224			91.99501			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.79778			99.71069			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.05266			81.92758			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.77709			95.61410			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	106.68362		12.35000	106.57772				0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.06374		100.00000	14.95453				0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.13344			100.99400			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.80947		100.00000	5.76781				0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	39.48078		100.00000	39.19141				0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	58.22353		100.00000	57.80141				0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.59741		100.00000	15.19152				0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	42.63626		100.00000	42.32715				0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	101.56834			101.43739			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	79.76250			79.59803			0	0.00
RW21	On 21/04/2021	Spot Bond	9.41000	104.13301		9.35500	104.30168				0	760,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
RW23	On 10/12/2023	Spot Bond			9.76000		98.88650		9.71000	99.09105			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond			10.13000		101.16344		10.09000	101.37454			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond			0.00000		96.51087			96.47139			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			8.00500		104.55044		7.96000	104.54485			0.00	0	0.00
SBK12/R157	On 25/11/2020	Spot Bond			10.00000		110.20900		10.00000	110.12200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond			0.00000		100.57830			100.50926			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			9.65000		100.56408		9.59500	100.60413			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			0.00000		102.08194			102.01929			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			0.00000		101.24218			101.11021			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond			0.00000		102.57304			102.50779			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond			0.00000		100.76098			100.69064			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond			0.00000		101.35215			101.28423			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond			0.00000		100.53115			100.45171			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond			0.00000		101.42523			101.34814			0.00	0	0.00
SBK22	On 28/05/2025	Spot Bond			0.00000		100.66434			100.58498			0.00	0	0.00
SBK23	On 28/05/2027	Spot Bond			11.91000		99.14499		11.86000	99.28119			0.00	0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond			9.25500		99.58495		9.19500	99.65498			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond			7.48500		104.92113		7.45500	104.86518			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond			8.12500		104.76766		8.08000	104.71018			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond			7.24500		104.97880		7.21500	104.92482			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.81000		101.08510		8.75500	101.12310			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.39000		104.94395		7.36000	104.88878			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			8.16500		104.75809		8.12000	104.70028			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000		100.14352			100.01466			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
SBN51	On 03/10/2016	Spot Bond	0.00000		101.65523			101.59188			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.46000		103.08657		8.40500	103.12876			0	50,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.48616			101.42948			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		99.99966			99.94170			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.12496			101.06705			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.87000		101.35203		9.81500	101.51907			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.36000		99.02021		10.31000	99.25724			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.87346			100.80491			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.76092			100.69946			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.75588			101.69453			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.33500		99.18748		9.27500	99.30589			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		25.50018		100.00000	25.32938			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.85000		104.99392		9.80000	105.20114			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.94587			100.88804			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.36000		98.05129		9.31000	98.13882			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.37000		86.61974		10.32000	86.84013			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.69546			99.63449			0	0.00
SBS31	On 27/06/2027	Spot Bond	10.11000		98.03349		10.06000	98.29256			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.05421			99.99992			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.05582			99.99991			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.26000		101.63489		10.21000	101.84507			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.09169			101.03189			0	211,500,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.12104			101.05959			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS37	On 29/01/2020	Spot Bond	9.37500	98.01984	9.32500	98.12360	0.00	0	0.00			
SBS38	On 29/01/2025	Spot Bond	10.56000	94.85854	10.51000	95.05796	0.00	0	1,500,000,000.00			
SBS39	On 29/01/2030	Spot Bond	11.02000	94.43584	10.98000	94.61944	0.00	0	0.00			
SBS4	On 16/11/2021	Spot Bond	9.81000	95.19650	9.75500	95.37055	0.00	0	570,000,000.00			
SBS9	On 07/07/2016	Spot Bond	7.63500	108.95000	7.59000	108.92827	0.00	0	330,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.30000	273.52222	2.30000	273.08244	0.00	0	0.00			
SBSI12	On 31/01/2017	Spot Bond	1.19000	133.15454	1.19000	132.95229	0.00	1,400,000,000	700,000,000.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	21.79985	100.00000	21.64180	0.00	0	0.00			
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00	0	0.00			
SGI002	On 10/07/2017	Spot Bond	0.00000	101.43532		101.37526	0.00	0	0.00			
SHF01	On 15/12/2016	Spot Bond	100.00000	33.32910	100.00000	33.08746	0.00	0	0.00			
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494	0.00	0	0.00			
SHI05	On 31/01/2017	Spot Bond	1.85000	131.79100	1.85000	131.58368	0.00	0	0.00			
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.40799	6.50000	101.35483	0.00	0	0.00			
SHS01	On 15/12/2016	Spot Bond	0.00000	101.13084		100.99934	0.00	0	0.00			
SHS03	On 29/06/2015	Spot Bond	0.00000	99.85950		99.79881	0.00	0	0.00			
SHS04	On 29/06/2017	Spot Bond	0.00000	101.27673		101.21648	0.00	0	0.00			
SHS05	On 29/06/2017	Spot Bond	8.91000	99.54568	8.85500	99.57402	0.00	0	260,000,000.00			
SHS06	On 12/12/2017	Spot Bond	0.00000	100.88876		100.82150	0.00	0	3,900,000.00			
SHS07	On 10/04/2016	Spot Bond	0.00000	101.70594		101.64442	0.00	0	0.00			
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.93647	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
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.58480		100.00000	35.32681			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.21168			100.14731			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.08532			100.10250			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.27044		100.00000	39.97848			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.29638		100.00000	48.53488			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.49503		100.00000	40.20143			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.75000		103.64179		9.69500	103.66990			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.43155			101.36215			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.62951			100.56246			0	0.00
SLI2	On 15/08/2016	Spot Bond	8.05500		105.06910		8.01000	105.04990			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.50500		100.88359		9.44500	100.96454			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.81000		101.08510		8.75500	101.12310			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.66717			100.60508			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.70309			100.64464			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.06563			101.00450			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.63747			100.57717			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.65458			100.59265			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.58603			100.51798			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.51000		100.91364		8.45500	100.89768			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.53741			101.47879			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.40427			101.34165			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.70000		95.25933		9.64500	95.38571			0	2,140,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.47331			100.40605			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.91517			99.85135			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.21673			101.15123			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.68000		88.78031	9.62500		88.93196			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.68000		88.78031	9.62500		88.93196			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.39500		95.34035	9.34500		95.44163			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.08069			100.02006			0	0.00
SSN009	On 15/09/2017	Spot Bond	8.29000		102.11862	8.23500		102.16151			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.46000		112.69735	2.46500		112.46608			0	0.00
SSN012	On 21/12/2018	Spot Bond	9.06500		96.88933	9.00500		96.99223			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		100.61902	8.50000		100.55004			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.50000		100.02797	10.45000		100.27404			0	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.40260			100.34255			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.74000		74.06902	10.70000		74.24247			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.34256			101.27852			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.36072			101.29872			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		99.93762			99.87517			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.52059			101.45123			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.81980			99.74277			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.59533			100.53099			0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.10930			100.04369			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.45051			100.38323			0	0.00
SY1232	On 17/06/2015	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
SY1234	On 26/08/2015	Spot Bond	0.00000		98.81993			98.76546			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.49195			99.43939			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		99.05104			99.10376			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		99.05070			99.10344			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.15540			99.20819			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.06084			99.00768			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		98.99572			98.94286			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.00750			98.95433			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.01032			98.95730			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		98.98978			98.93661			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.93661			98.88344			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		98.81113			98.75789			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		98.60865			98.55513			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		98.58101			98.52780			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		98.48539		100.00000	80.39648			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		99.42406		100.00000	91.70854			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.45500		104.40363		6.42500	104.35791			0	0.00
SZ25	On 30/09/2025	Spot Bond	9.11000		101.29221		9.06000	101.54676			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.65031			100.58879			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.69750			100.63256			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.62500		94.87397		9.57500	95.27257			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		58.31953		100.00000	57.89671			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000	101.20924			101.15260			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.94497			100.88791			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.40469			100.34431			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00006			99.94815			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00009			99.94535			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.62225						0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	102.04828			101.93660			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	101.04096			100.98339			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000	101.02930			100.97133			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.05948			101.00260			0	0.00
TFS84	On 28/07/2016	Spot Bond	8.05500	104.13697		8.01000	104.11597			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.27808			101.21618			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.31220			101.24863			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.34334		7.83000	103.27757			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.25930			101.19831			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.30196			101.23890			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.41040			103.34158			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.25930			101.19831			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.30196			101.23890			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	103.05797		7.16000	102.99791			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.38553			101.31838			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.37870			101.31189			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.54225			101.46744			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.52012			101.44639			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.18730			102.08068			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.11111			102.00827			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.25760			101.19669			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.31220			101.24863			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.72645		8.73000	103.65303			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.99966			100.93834			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.30196			101.23890			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.22500	100.81104		9.16500	100.89104			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.82942			100.76932			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.31914			101.25720			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.38894			101.32163			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.37018			101.30378			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.38092			101.31601			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.53885			101.46420			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.53205			101.45773			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.49073			101.42051			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.06876			101.96801			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.07554			101.97445			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.06465			101.96666			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.64175			100.58104			0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.66314			100.60039			0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.57500	101.67642		9.52500	101.76528			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.65031			100.58879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.68023			100.61586			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.48500		99.64182		9.43500	99.73135			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.66291			100.60123			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.69750			100.63256			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.59500		98.52242		9.54500	98.61478			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.71865			100.65064			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.71865			100.65064			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.73639			100.66777			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.73639			100.66777			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.78682			100.71233			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.78682			100.71233			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.80545			100.73030			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.80459			100.72951			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.06194			100.96124			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.06194			100.96124			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.27383			101.17255			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.07984			100.97869			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.32085			101.25883			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.77699		101.06155	6.72684				0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.48602			101.42798			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.29510			101.23432			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.67030			101.61133			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.29510			101.23432			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.31227			101.25066			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.32085			101.25883			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.28480			101.22452			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.31227			101.25066			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.40667			101.34051			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.40667			101.34051			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.40667			101.34051			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.54390			101.47112			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.57820			101.50376			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.53533			101.46296			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.22035			102.11480			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.26310			102.15547			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.24600			102.13920			0	0.00
TL20	On 22/02/2020	Spot Bond	9.85500		87.97706		9.80500	88.07330			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.20900		10.00000	110.12200			0	0.00
TN17	On 14/11/2017	Spot Bond	8.51000		102.53708		8.45500	102.58605			0	10,850,000,000.00
TN20	On 17/09/2020	Spot Bond	9.84000		105.38749		9.78500	105.53038			375,600,000	11,760,400,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.70683		100.00000	1.69432			0	0.00
TN23	On 06/11/2023	Spot Bond	10.02000		105.70534		9.97000	105.90889			0	8,370,000,000.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TN25	On 19/08/2025	Spot Bond			10.22000	98.71601		10.17000	98.93737			0.00	0	12,450,000,000.00
TN27	On 14/11/2027	Spot Bond			10.26000	91.50492		10.21000	91.75432			0.00	0	8,870,000,000.00
TN30	On 09/10/2030	Spot Bond			10.61000	101.26679		10.57000	101.47948			0.00	0	1,720,000,000.00
TN40	On 09/10/2040	Spot Bond			10.91500	100.73024		10.88000	100.93864			0.00	10,000,000,000	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond			0.00000	100.24035			100.18015			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond			0.00000	100.49934			100.43764			0.00	12,426,000	12,426,000.00
TORQ2	On 15/04/2022	Spot Bond			0.00000	100.79136			100.72936			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond			0.00000	100.81096			100.74741			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond			0.00000	100.81295			100.74922			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond			0.00000	100.90949			100.83808			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000	101.10955			101.02219			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond			0.00000	100.81199			100.74835			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000	110.20900		10.00000	110.12200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000	101.53149			101.47254			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond			0.00000	101.56264			101.50244			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000	101.39078			101.33440			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000	101.16012			101.09927			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000	99.77894		10.00000	99.69617			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000	99.78444		9.75000	99.70372			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	9.78881		100.00000	9.71077			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	101.93699			101.87620			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	102.05370			101.98921			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000	7.79528		100.00000	7.73876			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000	8.30487		100.00000	8.24466			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
TRAB1	On 14/06/2024	Spot Bond		0.00000	102.11845			102.05188			0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.61062		100.00000	8.54820			0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	102.13138			102.06441			0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	8.86541		100.00000	8.80114			0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	102.49248			102.41396			0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	11.97391		100.00000	11.88710			0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	103.28402			103.17991			0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	15.38817		100.00000	15.27660			0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.96278		100.00000	12.86881			0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	99.68348			99.62762			0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	99.43316			99.37830			0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	99.16944			99.11407			0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	98.89797			98.84193			0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	98.63213			98.57591			0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	103.74456			103.62875			0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	102.55606			102.44161			0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	97.57759			97.52125			0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	97.09178			97.03620			0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	96.77344			96.71684			0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	96.08153			96.02634			0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	95.85756			95.80282			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	95.51278			95.45692			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.19347			95.13692			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP186	On 17/03/2016	Spot Bond		0.00000	94.82672			94.76903			0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	99.95049			99.90099			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	94.55754			94.49985			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	97.40494			97.35050			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	93.80361			93.74641			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	93.47479			93.41704			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.12844			93.07004			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.99878		100.00000	13.89729			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	102.60822			102.55233			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	101.62254			101.56905			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.94404			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	101.24811			101.19462			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	101.21245			101.15896			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	101.17679			101.12330			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	101.16482			101.10845			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	101.12330			101.06981			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	101.07129			101.01772			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.77550			100.71957			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.63048			100.57644			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.50055			100.44692			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.36071			100.30661			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.46836			100.41432			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.49599			100.44041			0	300,000,000.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	101.35031			101.29074			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.39907			100.33921			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.24039			101.18567			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.36729			100.31219			0	0.00
UG21	On 02/03/2021	Spot Bond	9.51000		108.36863		9.45500	108.53272			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.62041		100.00000	7.57475			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.48292		100.00000	7.38715			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.44452		100.00000	7.39990			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.39795		100.00000	7.30326			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.87838			102.81964			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.83195			100.77252			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		83.14351		100.00000	82.57919			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.72403			101.66458			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		99.93976			99.87959			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.95153			100.88853			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.95282			100.88974			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.86701			99.80954			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		99.86332			99.80424			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.93696			100.87494			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.29366			100.23059			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.15481		100.00000	7.11193			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		7.16696		100.00000	7.07523			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.97892		100.00000	6.93710			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VPB02U	On 20/04/2023	Spot Bond	100.00000		7.08198	100.00000	6.99135				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00032	100.00000	0.00032				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.19500		105.49691	7.15000	105.47814				0.00	13,000,000,000	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.12000		245.11017	1.12000	244.73927				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.91000		102.51926	7.85500	102.55295				0.00	10,000,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.31000		102.87546	8.25000	103.00845				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.60000		102.18106	8.55000	102.31103				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.81000		101.46353	8.75500	101.64426				0.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.94500		99.86987	5.91500	99.82206				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.87500		98.12059	5.84500	98.08377				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.94500		99.85363	5.91500	99.80591				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.70000		72.41548	7.64000	72.55009				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		75.25773	100.00000	74.79508				0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		42.14474	100.00000	41.90532				0.00	0	0.00
Total for j-Bonds :											0.00	8,892,131,900	2126722438900.00
Grand Total:											0.00	8,892,173,480	2126725621610.00