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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 02/07/2015	Any day expiry		12.25100	12.25100		12.12840	12.12840		19.57	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	0.17090	0.00017	2.82190	0.00282	0.171	26.45	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	102.77950	0.10278	212.17890	0.21218	102.780	21.20	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	1.42860	0.00143	0.99670	0.00100	1.429	26.68	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.25100	12.25100		12.12850	12.12850		14.72	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	39.95500	0.03995	22.68250	0.02268	39.955	15.68	0	5,500.00
\$ / R	On 07/07/2015	Any day expiry		12.25510	12.25510		12.13160	12.13160		14.82	0	0.00
\$ / R	On 07/07/2015	Any day expiry	12.15	Call	157.93070	0.15793	93.49100	0.09349	157.931	15.45	0	15,000.00
\$ / R	On 13/07/2015	Any day expiry		12.26350	12.26350		12.14750	12.14750		14.67	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.27830	12.27830		12.16270	12.16270		14.20	0	2,491.00
\$ / R	On 29/07/2015	Any day expiry		12.29730	12.29730		12.18230	12.18230		13.79	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.48390	0.00048	0.83230	0.00083	0.484	17.03	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	2.10620	0.00211	3.48570	0.00349	2.106	15.67	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	68.21970	0.06822	51.88500	0.05189	68.220	15.51	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	35.86370	0.03586	27.72380	0.02772	35.864	16.66	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	708.56370	0.70856	815.42380	0.81542	708.564	16.66	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.34220	0.00034	0.19870	0.00020	0.342	31.83	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.32630	12.32630		12.21240	12.21240		13.62	0	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 25/08/2015	Any day expiry		12.35250	12.35250	12.24030	12.24030		13.68	0.00	0	51.00
\$ / R	12.50	Call	Any day expiry	205.17720	0.20518	168.33560	0.16834	205.177	14.17	0.00	0	8,000.00	
\$ / R		On 26/08/2015	Any day expiry	12.35450	12.35450	12.24240	12.24240		13.69	0.00	0	0.00	
\$ / R	13.11	Call	Any day expiry	76.70090	0.07670	63.49310	0.06349	76.701	16.26	0.00	0	3,600.00	
\$ / R	13.11	Put	Any day expiry	832.20090	0.83220	931.09310	0.93109	832.201	16.26	0.00	0	3,600.00	
\$ / R		On 27/08/2015	Any day expiry	12.35650	12.35650	12.24460	12.24460		13.69	0.00	0	250.00	
\$ / R	10.80	Put	Any day expiry	2.58880	0.00259	3.86460	0.00386	2.589	14.90	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	6.65670	0.00666	10.68960	0.01069	6.657	13.56	0.00	0	250.00	
\$ / R	12.97	Call	Any day expiry	97.66830	0.09767	80.72170	0.08072	97.668	15.71	0.00	0	250.00	
\$ / R	16.50	Call	Any day expiry	2.77930	0.00278	2.63970	0.00264	2.779	28.70	0.00	0	300.00	
\$ / R		On 31/08/2015	Any day expiry	12.36460	12.36460	12.25320	12.25320		13.73	0.00	0	600.00	
\$ / R		On 10/09/2015	Any day expiry	12.38570	12.38570	12.27480	12.27480		13.85	0.00	0	285.00	
\$ / R		On 14/09/2015	Foreign Exchange Future	12.39570	12.39570	12.28350	12.28350		13.84	0.00	37,182	592,577.00	
\$ / R	10.56	Put	Foreign Exchange Future	3.13680	0.00314	4.01730	0.00402	3.137	15.52	0.00	0	18,946.00	
\$ / R	10.60	Call	Foreign Exchange Future	1,799.14460	1.79914	1,687.92490	1.68792	1,799.145	15.39	0.00	0	13,700.00	
\$ / R	10.98	Put	Foreign Exchange Future	8.39950	0.00840	11.05350	0.01105	8.400	14.13	0.00	0	24,142.00	
\$ / R	11.00	Call	Foreign Exchange Future	1,404.50370	1.40450	1,295.09720	1.29510	1,404.504	14.06	0.00	0	33,750.00	
\$ / R	11.00	Put	Foreign Exchange Future	8.80370	0.00880	11.59720	0.01160	8.804	14.06	0.00	0	59,545.00	
\$ / R	11.17	Call	Foreign Exchange Future	1,239.06510	1.23907	1,132.55090	1.13255	1,239.065	13.55	0.00	0	10,000.00	
\$ / R	11.20	Put	Foreign Exchange Future	14.71900	0.01472	20.87380	0.02087	14.719	13.52	0.00	0	8,775.00	
\$ / R	11.24	Put	Foreign Exchange Future	16.71020	0.01671	23.53760	0.02354	16.710	13.48	0.00	0	48,000.00	
\$ / R	11.29	Put	Foreign Exchange Future	19.52490	0.01952	27.27440	0.02727	19.525	13.44	0.00	0	50,000.00	
\$ / R	11.50	Put	Foreign Exchange Future	36.25180	0.03625	48.98840	0.04899	36.252	13.24	0.00	0	27,540.00	
\$ / R	11.54	Put	Foreign Exchange Future	40.52980	0.04053	54.43880	0.05444	40.530	13.20	0.00	0	50,000.00	
\$ / R	11.60	Call	Foreign Exchange Future	843.43150	0.84343	747.04420	0.74704	843.431	13.15	0.00	0	500.00	
\$ / R	11.60	Put	Foreign Exchange Future	47.73150	0.04773	63.54420	0.06354	47.731	13.15	0.00	0	540.00	
\$ / R	11.62	Put	Foreign Exchange Future	50.35540	0.05036	66.84130	0.06684	50.355	13.13	0.00	0	10,000.00	
\$ / R	11.75	Put	Foreign Exchange Future	70.45390	0.07045	93.84850	0.09385	70.454	13.00	0.00	0	1,585.00	
\$ / R	11.80	Put	Foreign Exchange Future	79.73370	0.07973	107.47840	0.10748	79.734	12.96	0.00	0	5,000.00	
\$ / R	12.00	Put	Foreign Exchange Future	136.04800	0.13605	175.08070	0.17508	136.048	13.25	0.00	0	46,000.00	
\$ / R	12.00	Call	Foreign Exchange Future	531.74800	0.53175	458.58070	0.45858	531.748	13.25	0.00	0	13,700.00	
\$ / R	12.04	Call	Foreign Exchange Future	505.50010	0.50550	434.69330	0.43469	505.500	13.31	0.00	0	1,139.00	
\$ / R	12.06	Call	Foreign Exchange Future	492.69790	0.49270	423.07780	0.42308	492.698	13.34	0.00	0	3,717.00	
\$ / R	12.08	Call	Foreign Exchange Future	480.11160	0.48011	411.67900	0.41168	480.112	13.37	0.00	0	12,000.00	
\$ / R	12.10	Call	Foreign Exchange Future	467.74190	0.46774	400.50100	0.40050	467.742	13.40	0.00	0	40.00	
\$ / R	12.10	Put	Foreign Exchange Future	172.04190	0.17204	217.00100	0.21700	172.042	13.40	0.00	0	10,000.00	
\$ / R	12.13	Call	Foreign Exchange Future	449.59370	0.44959	384.14300	0.38414	449.594	13.44	0.00	0	1,237.00	
\$ / R	12.20	Call	Foreign Exchange Future	409.15640	0.40916	347.87000	0.34787	409.156	13.55	0.00	0	40.00	
\$ / R	12.23	Call	Foreign Exchange Future	392.64040	0.39264	333.13080	0.33313	392.640	13.59	0.00	0	5,000.00	
\$ / R	12.30	Put	Foreign Exchange Future	260.29760	0.26030	317.08260	0.31708	260.298	13.70	0.00	0	3,000.00	
\$ / R	12.40	Put	Foreign Exchange Future	312.46880	0.31247	378.45360	0.37845	312.469	13.84	0.00	0	4,000.00	
\$ / R	12.44	Call	Foreign Exchange Future	291.87480	0.29187	247.85210	0.24785	291.875	13.96	0.00	0	10,000.00	
\$ / R	12.50	Call	Foreign Exchange Future	268.92860	0.26893	228.05750	0.22806	268.929	14.15	0.00	0	33,750.00	
\$ / R	12.60	Call	Foreign Exchange Future	234.43710	0.23444	198.43970	0.19844	234.437	14.45	0.00	0	10,000.00	
\$ / R	12.62	Call	Foreign Exchange Future	228.07070	0.22807	192.99140	0.19299	228.071	14.51	0.00	0	8,000.00	
\$ / R	12.75	Call	Foreign Exchange Future	190.63680	0.19064	161.06450	0.16106	190.637	14.90	0.00	0	650.00	
\$ / R	12.90	Call	Foreign Exchange Future	155.04700	0.15505	130.88120	0.13088	155.047	15.35	0.00	0	3,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	739.49250	0.73949	831.36490	0.83136	739.493	15.66	0.00	0	501.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	135.19250		0.13519		114.86490	0.11486	135.193	15.66	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	125.03590		0.12504		106.32370	0.10632	125.036	15.86	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	123.42650		0.12343		104.97190	0.10497	123.426	15.90	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	118.73970		0.11874		101.03160	0.10103	118.740	16.00	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	111.36710		0.11137		94.83730	0.09484	111.367	16.18	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	952.43280		0.95243	1,050.22360	1.05022	952.433	16.52	0.00	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	81.54210		0.08154		69.79790	0.06980	81.542	17.04	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	40.92100		0.04092		35.54060	0.03554	40.921	19.06	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	30.00220		0.03000		26.32400	0.02632	30.002	20.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	25.93730		0.02594		22.87840	0.02288	25.937	20.55	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	22.98120		0.02298		20.36440	0.02036	22.981	20.98	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.43070		12.43070	12.31380	12.31380			14.04	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	8.71410		0.00871		10.44050	0.01044	8.714	14.78	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	18.80520		0.01881		24.21130	0.02421	18.805	13.80	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	36.11530		0.03612		46.80940	0.04681	36.115	13.49	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	125.67660		0.12568		107.92340	0.10792	125.677	16.52	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	59.08180		0.05908		51.20870	0.05121	59.082	18.89	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	11.85240		0.01185		9.33250	0.00933	11.852	28.54	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.43570		12.43570	12.31810	12.31810			14.08	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.49960		12.49960	12.38040	12.38040			14.27	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	16.09230		0.01609		19.05000	0.01905	16.092	14.70	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	31.39400		0.03139		37.41000	0.03741	31.394	13.89	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	147.46050		0.14746		128.82510	0.12883	147.460	17.28	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	23.84320		0.02384		18.66970	0.01867	23.843	27.85	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.56180		12.56180	12.44280	12.44280			14.38	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	24.20710		0.02421		27.78510	0.02779	24.207	14.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	42.95930		0.04296		49.94030	0.04994	42.959	13.94	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	162.65170		0.16265		143.75900	0.14376	162.652	17.93	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	28.69580		0.02870		23.74120	0.02374	28.696	27.33	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.59070		12.59070	12.47180	12.47180			14.47	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.59730		12.59730	12.47850	12.47850			14.48	0.00	6,576	132,174.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,684.26530		1.68427	1,570.30450	1.57030	1,684.265	14.44	0.00	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	36.96530		0.03697		41.80450	0.04180	36.965	14.44	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,637.15320		1.63715	1,523.63790	1.52364	1,637.153	14.33	0.00	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,450.98160		1.45098	1,339.62760	1.33963	1,450.982	13.88	0.00	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,270.74340		1.27074	1,167.25040	1.16725	1,270.743	13.52	0.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	104.95970		0.10496	125.43320	0.12543	104.960	13.42	0.00	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	106.77700		0.10678	127.53430	0.12753	106.777	13.42	0.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	134.87680		0.13488	159.86820	0.15987	134.877	13.35	0.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	146.17830		0.14618	172.79180	0.17279	146.178	13.32	0.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	170.91290		0.17091	204.26110	0.20426	170.913	13.27	0.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	202.01760		0.20202	242.75890	0.24276	202.018	13.34	0.00	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	737.46650		0.73747	663.66410	0.66366	737.466	13.53	0.00	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	707.99790		0.70800	636.31540	0.63632	707.998	13.63	0.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	702.22220		0.70222	630.95850	0.63096	702.222	13.65	0.00	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	273.48320		0.27348	0.00000	0.00000	273.483	13.69	0.00	0.00	150	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	679.49800		0.67950	609.91920	0.60992	679.498	13.72	0.00	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	464.48130		0.46448	530.62880	0.53063	464.481	14.41	0.00	0.00	0	2,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	497.50020	0.49750	445.45150	0.44545	497.500	14.42	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	493.25620	0.49326	0.00000	0.00000	493.256	14.44	0.00	150	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	484.86480	0.48486	434.61290	0.43461	484.865	14.48	0.00	20,000	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	352.71550	0.35272	314.56140	0.31456	352.716	15.54	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	326.38290	0.32638	290.94050	0.29094	326.383	15.80	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	302.31910	0.30232	269.59140	0.26959	302.319	16.07	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	284.65790	0.28466	0.00000	0.00000	284.658	16.28	0.00	150	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	260.66430	0.26066	232.35820	0.23236	260.664	16.61	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	253.22770	0.25323	225.69740	0.22570	253.228	16.72	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	242.57100	0.24257	216.15240	0.21615	242.571	16.88	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	216.82200	0.21682	193.10910	0.19311	216.822	17.32	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	136.90410	0.13690	121.52900	0.12153	136.904	19.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	104.97560	0.10498	93.13170	0.09313	104.976	20.45	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	98.09140	0.09809	87.67880	0.08768	98.091	20.80	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	96.60170	0.09660	87.33600	0.08734	96.602	20.88	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	87.19430	0.08719	82.38940	0.08239	87.194	24.47	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.61950	12.61950	12.50080	12.50080		14.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	32.17750	0.03218	36.21380	0.03621	32.178	14.75	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	53.13570	0.05314	60.62040	0.06062	53.136	13.96	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	172.33290	0.17233	153.44770	0.15345	172.333	18.55	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	34.09010	0.03409	26.97430	0.02697	34.090	27.14	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.70230	12.70230	12.58360	12.58360		14.64	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	167.53140	0.16753	195.19500	0.19520	167.531	13.30	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	470.20700	0.47021	427.83600	0.42784	470.207	15.31	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	429.01590	0.42902	390.15930	0.39016	429.016	15.66	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	194.80970	0.19481	176.64060	0.17664	194.810	19.07	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.73830	12.73830	12.61950	12.61950		14.73	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	128.76330	0.12876	151.28810	0.15129	128.763	13.29	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	150.19170	0.15019	146.26610	0.14627	150.192	21.28	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.76750	12.76750	12.64870	12.64870		14.81	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	178.65930	0.17866	206.09210	0.20609	178.659	13.31	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	201.56890	0.20157	185.22010	0.18522	201.569	19.65	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.80130	12.80130	12.68240	12.68240		14.78	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.80800	12.80800	12.68910	12.68910		14.77	0.00	50	8,809.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	69.30880	0.06931	78.60210	0.07860	69.309	13.98	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	127.40170	0.12740	147.84820	0.14785	127.402	13.21	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	183.52080	0.18352	211.36540	0.21137	183.521	13.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	191.27010	0.19127	220.07160	0.22007	191.270	13.27	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	213.04280	0.21304	244.47710	0.24448	213.043	13.29	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	224.54790	0.22455	257.33570	0.25734	224.548	13.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	274.81020	0.27481	317.51660	0.31752	274.810	13.33	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	342.02880	0.34203	316.41320	0.31641	342.029	17.47	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	286.33180	0.28633	264.49230	0.26449	286.332	18.32	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	251.99990	0.25200	232.99320	0.23299	252.000	18.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	179.65170	0.17965	171.84250	0.17184	179.652	22.28	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	176.25740	0.17626	169.45970	0.16946	176.257	25.36	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.73750	0.02274	18.97310	0.01897	22.738	25.97	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.84180	12.84180	12.72280	12.72280		14.85	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	187.39760	0.18740	215.38790	0.21539	187.398	13.24	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	211.31820	0.21132	196.98960	0.19699	211.318	20.30	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.90630	12.90630	12.78630	12.78630		15.00	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	195.76770	0.19577	225.56450	0.22556	195.768	13.26	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	228.05450	0.22805	222.58040	0.22258	228.055	21.32	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.97840	12.97840	12.85690	12.85690		15.14	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	203.40290	0.20340	234.09870	0.23410	203.403	13.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	262.62540	0.26263	257.86130	0.25786	262.625	22.88	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.00170	13.00170	12.87970	12.87970		15.24	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	333.48750	0.33349	376.15410	0.37615	333.488	13.56	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	294.59210	0.29459	277.76140	0.27776	294.592	20.45	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.00860	13.00860	12.88650	12.88650		15.25	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.01790	13.01790	12.89560	12.89560		15.24	0.00	0	3,720.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	319.90100	0.31990	361.37630	0.36138	319.901	13.52	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	360.18980	0.36019	338.97120	0.33897	360.190	19.37	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.05280	13.05280	12.92980	12.92980		15.35	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	206.94820	0.20695	239.75860	0.23976	206.948	13.17	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	298.68920	0.29869	294.96400	0.29496	298.689	24.33	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.11540	13.11540	12.99160	12.99160		15.49	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	214.06850	0.21407	246.14990	0.24615	214.068	13.19	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	319.28770	0.31929	293.04890	0.29305	319.288	25.44	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.17820	13.17820	13.05430	13.05430		15.61	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	224.83190	0.22483	252.63710	0.25264	224.832	13.30	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	283.76880	0.28377	262.92630	0.26293	283.769	25.06	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			13.22840	13.22840	13.10440	13.10440		15.80	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.24730	13.24730	13.12320	13.12320		15.81	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	236.27460	0.23627	257.87030	0.25787	236.275	13.43	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	269.55730	0.26956	247.64330	0.24764	269.557	25.02	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.30590	13.30590	13.18170	13.18170		15.89	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	241.35480	0.24135	267.38530	0.26739	241.355	13.42	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	248.51590	0.24852	227.65150	0.22765	248.516	24.81	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.37490	13.37490	13.25070	13.25070		15.96	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	247.86720	0.24787	273.45300	0.27345	247.867	13.44	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	225.42800	0.22543	210.87400	0.21087	225.428	24.58	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.40840	13.40840	13.28410	13.28410		16.03	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.41890	13.41890	13.29450	13.29450		16.03	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	248.91090	0.24891	268.76230	0.26876	248.911	13.39	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	206.47860	0.20648	188.87730	0.18888	206.479	24.27	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.39570	12.39570	12.28350	12.28350		13.84	0.00	10	789.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.59730	12.59730	12.47850	12.47850		14.48	0.00	0	104.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.80800	12.80800	12.68910	12.68910		14.77	0.00	0	49.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.01790	13.01790	12.89560	12.89560		15.24	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.37280	19.37280	19.33180	19.33180		11.67	0.00	236	26,997.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	47.81030	0.04781	65.43030	0.06543	47.810	12.46	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	59.18070	0.05918	83.34750	0.08335	59.181	12.04	0.00	0	16,500.00

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	18.50	Put	100.42650		0.10043		141.29650	0.14130	100.426	11.43	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	113.01120		0.11301		133.90950	0.13391	113.011	13.32	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.67640		19.67640		19.62680	19.62680		12.39	0	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	75.77300		0.07577		120.00500	0.12001	75.773	11.65	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	431.51270		0.43151		472.14980	0.47215	431.513	13.34	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	328.10590		0.32811		363.22480	0.36322	328.106	13.95	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.99620		19.99620		19.94870	19.94870		12.86	10	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.31690		20.31690		20.26610	20.26610		13.12	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10087		0.10087		0.10060	0.10060		11.56	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10266		0.10266		0.10236	0.10236		13.22	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10463		0.10463		0.10434	0.10434		13.68	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.76130		13.76130		13.73030	13.73030		12.68	52	33,791.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	8.51600		0.00852		9.63150	0.00963	8.516	13.36	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	27.20150		0.02720		30.75020	0.03075	27.202	12.58	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	45.93440		0.04593		51.63290	0.05163	45.934	12.35	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	48.30330		0.04830		54.25720	0.05426	48.303	12.33	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	58.83880		0.05884		65.89350	0.06589	58.839	12.24	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	132.11870		0.13212		131.32940	0.13133	132.119	14.15	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	97.68050		0.09768		97.87990	0.09788	97.680	14.74	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	66.06320		0.06606		66.88410	0.06688	66.063	15.59	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.78240		13.78240		13.74870	13.74870		12.86	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	84.35670		0.08436		84.37240	0.08437	84.357	15.46	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,151.95670		1.15196		1,185.67240	1.18567	1,151.957	15.46	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.88140		13.88140		13.84270	13.84270		13.22	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	146.81700		0.14682		143.75900	0.14376	146.817	15.54	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,185.41700		1.18542		1,221.05900	1.22106	1,185.417	15.54	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.00590		14.00590		13.96930	13.96930		13.44	1,129	34,951.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	127.61330		0.12761		134.23550	0.13424	127.613	12.60	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	443.32940		0.44333		464.93370	0.46493	443.329	13.30	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	87.83710		0.08784		85.24500	0.08524	87.837	18.90	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.13120		14.13120		14.09480	14.09480		13.66	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	361.24260		0.36124		354.93740	0.35494	361.243	15.12	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	345.80340		0.34580		339.76970	0.33977	345.803	15.27	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.27040		14.27040		14.23440	14.23440		13.77	0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.54200		14.54200		14.50220	14.50220		14.31	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	602.68880		0.60269		631.46820	0.63147	602.689	13.61	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	449.37870		0.44938		450.06870	0.45007	449.379	16.91	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.80830		14.80830		14.76790	14.76790		20.76	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			457.36800		457.36800		456.97400	456.97400		0.00	0	124.00
AL37	On 05/11/2015	Index Future			464.67400		464.67400		464.28000	464.28000		0.00	0	0.00
AL7T	On 06/08/2015	Index Future			539.12600		539.12600		538.39000	538.39000		0.00	0	3.00
AL7T	On 05/11/2015	Index Future			547.73800		547.73800		546.99700	546.99700		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
ALBI	On 06/08/2015	Index Future	492.06500		492.06500		491.43100	491.43100			0	508.00
ALBI	On 05/11/2015	Index Future	499.92500		499.92500		499.28800	499.28800			0	103.00
ALBI	On 04/02/2016	Index Future	508.39500		508.39500		507.75400	507.75400			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.46540		9.46540		9.41730	9.41730		12.14	34	1,949.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.57710		9.57710		9.52320	9.52320		12.86	10	8,693.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.69340		9.69340		9.64010	9.64010		12.97	0	1,150.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.81210		9.81210		9.75790	9.75790		12.98	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.87340		9.87340		9.82920	9.82920		12.83	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.02450		10.02450		9.97550	9.97550		12.68	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	113.33140		113.33140		94.09790	94.09790			0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.16820		13.16820		13.18270	13.18270		13.22	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.43380		13.43380		13.44470	13.44470		14.12	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.98660		1.98660		1.96810	1.96810		13.31	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.00780		2.00780		1.98930	1.98930		13.59	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.85070		1.85070		1.83990	1.83990		13.35	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.88550		1.88550		1.87410	1.87410		13.23	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.16676		125.16676		125.10008	125.10008			0	0.00
EL28	On 05/11/2015	Bond Future	125.59729		125.59729		125.53227	125.53227			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	9.83091		83.51039		9.84942	83.37886			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.92425		81.04390		9.94308	80.91221			0	0.00
ES33	On 04/02/2016	Bond Future	10.01252		82.41810		10.03172	82.28587			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		488.72200	488.72200		488.13900	488.13900			0	468.00
GOVI	On 05/11/2015	GOVI		496.52900	496.52900		495.94300	495.94300			0	27.00
GOVI	On 04/02/2016	GOVI		504.94200	504.94200		504.35200	504.35200			0	0.00
I2025	On 06/08/2015	Bond Future		121.18780	121.18780		121.12753	121.12753			0	38.00
I2025	On 05/11/2015	Bond Future		123.10351	123.10351		123.04510	123.04510			0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future		125.51455	125.51455		124.77923	124.77923			0	3,582.00
I2038	On 05/11/2015	Bond Future		127.49853	127.49853		126.75449	126.75449			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		123.03040	123.03040		122.96585	122.96585			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.56905	123.56905		123.50631	123.50631			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		132.87378	132.87378		132.80511	132.80511			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.97399	134.97399		134.90719	134.90719			0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future		228.60200	228.60200		228.41400	228.41400			0	1,080.00
IGOV	On 05/11/2015	Index Future		232.25400	232.25400		232.06600	232.06600			0	17.00
IGOV	On 04/02/2016	Index Future		236.18900	236.18900		236.00100	236.00100			0	0.00
ILBI	On 06/08/2015	Index Future		620.24200	620.24200		619.64300	619.64300			0	159.00
ILBI	On 05/11/2015	Index Future		630.35700	630.35700		629.75200	629.75200			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.16000	93.84000		6.14000	93.86000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.30000	93.70000		6.29000	93.71000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.33000	93.67000		6.33000	93.67000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.47000	93.53000		6.46000	93.54000			500	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.50000	93.50000		6.50000	93.50000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.62000	93.38000		6.62000	93.38000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.80000	93.20000		6.79000	93.21000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.87000	93.13000		6.87000	93.13000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.10000	92.90000		7.09000	92.91000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.32000	92.68000		7.30000	92.70000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.48000	92.52000		7.46000	92.54000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.60000	92.40000		7.59000	92.41000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12340	0.12340		0.12250	0.12250			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12300	0.12300		0.12220	0.12220			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12280	0.12280		0.12060	0.12060			0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05860		0.05860		0.05810	0.05810			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05610		0.05610		0.05600	0.05600			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05500		0.05500		0.05480	0.05480			0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry			8.26360		8.26360		8.19800	8.19800		12.93	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.31630		8.31630		8.25590	8.25590		9.51	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.39400		8.39400		8.33000	8.33000		11.48	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.47770		8.47770		8.41480	8.41480		12.12	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11020		1.11020		1.11780	1.11780			0.00	0	26,000.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11180		1.11180		1.11950	1.11950			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.11420		1.11420		1.12180	1.12180			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.29008		117.53157		8.31281	117.34874		9.65	0.00	100	35,792.00
R186	On 06/08/2015	Bond Future	7.65	Call	95.22000		0.09522		89.51000	0.08951	95.220	9.21	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	164.89000		0.16489		154.94000	0.15494	164.890	9.26	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	270.82000		0.27082		254.60000	0.25460	270.820	9.31	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	632.47000		0.63247		596.48000	0.59648	632.470	9.42	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,660.22000		1.66022		1,578.98000	1.57898	1,660.220	9.57	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	861.64000		0.86164		946.49000	0.94649	861.640	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	833.76000		0.83376		916.96000	0.91696	833.760	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	729.12000		0.72912		805.76000	0.80576	729.120	9.65	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	613.25000		0.61325		681.96000	0.68196	613.250	9.68	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	378.89000		0.37889		428.74000	0.42874	378.890	9.76	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	151.55000		0.15155		177.24000	0.17724	151.550	9.90	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.35502		119.38926		8.37826	119.20625		9.54	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	831.64000		0.83164		798.12000	0.79812	831.640	9.15	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,103.25000		1.10325		1,061.05000	1.06105	1,103.250	9.22	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,221.26000		3.22126		3,333.70000	3.33370	3,221.260	9.40	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,089.36000		3.08936		3,199.25000	3.19925	3,089.360	9.41	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,638.72000		2.63872		2,557.04000	2.55704	2,638.720	9.46	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,678.31000		2.67831		2,779.64000	2.77964	2,678.310	9.46	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,308.10000		2.30810		2,400.86000	2.40086	2,308.100	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,193.31000		1.19331		1,253.64000	1.25364	1,193.310	9.69	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	908.29000		0.90829		958.05000	0.95805	908.290	9.76	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.40928		116.11473		8.43309	115.93103		9.35	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.45456		118.17390		8.47908	117.98850		9.35	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			289.33882		289.33882		289.19614	289.19614			0.00	0	997.00
R197	On 05/11/2015	Bond Future			293.91187		293.91187		293.77393	293.77393			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			236.55476		236.55476		236.43542	236.43542			0.00	400	52,956.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 05/11/2015	Bond Future		240.29367	240.29367		240.17794	240.17794			0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015	Bond Future		8.16494	101.16266		8.18813	101.03580		7.42	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	19.60000	0.01960	24.47000	0.02447	19.600	7.69	0	911.00
R2023	On 05/11/2015	Bond Future		8.24246	98.83884		8.26627	98.71231		7.65	0	0.00
R2023	On 04/02/2016	Bond Future		8.31048	100.51442		8.33504	100.38778		7.36	0	0.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015	Bond Future		7.24339	105.27401		7.27404	105.21473		2.44	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	30.24000	0.03024	37.24000	0.03724	30.240	2.49	0	5,000.00
R203	On 05/11/2015	Bond Future		7.35480	102.77286		7.38848	102.71507		2.14	0	0.00
R203	On 04/02/2016	Bond Future		7.44188	104.51538		7.47983	104.45876		1.61	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015	Bond Future		8.71136	94.46799		8.72918	94.32910			0	9,953.00
R2030	On 05/11/2015	Bond Future		8.77582	95.96162		8.79390	95.82286			0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015	Bond Future		8.81018	98.16003		8.82781	98.01318			0	1,678.00
R2032	On 05/11/2015	Bond Future		8.87576	95.55714		8.89366	95.41021			0	0.00
R2032	On 04/02/2016	Bond Future		8.93295	97.17765		8.95115	97.03029			0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015	Bond Future		8.92442	96.24564		8.94713	96.03740			0	41,298.00
R2037	On 05/11/2015	Bond Future		8.98539	97.76734		9.00849	97.55818			0	0.00
R2037	On 04/02/2016	Bond Future		9.03999	95.16739		9.06354	94.95672			0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015	Bond Future		7.58221	102.33992		7.60671	102.26792		3.72	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	10.82000	0.01082	13.71000	0.01371	10.820	3.81	0	699.00
R204	On 05/11/2015	Bond Future		7.68156	103.95748		7.70740	103.88675		3.54	0	0.00
R204	On 04/02/2016	Bond Future		7.76033	101.68277		7.78789	101.61293		3.09	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015	Bond Future		8.97293	97.99924		8.99550	97.77329			0	13,051.00
R2044	On 05/11/2015	Bond Future		9.03083	99.54879		9.05379	99.32162			0	0.00
R2044	On 04/02/2016	Bond Future		9.08273	96.85376		9.10613	96.62478			0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015	Bond Future		8.96128	101.69250		8.97859	101.51429			0	41,313.00
R2048	On 05/11/2015	Bond Future		9.02021	98.87085		9.03776	98.69233			0	0.00
R2048	On 04/02/2016	Bond Future		9.07366	100.54706		9.09151	100.36753			0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015	Bond Future		7.81265	98.47184		7.84253	98.36329		4.93	0	35,529.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future	7.46	Call	157.33000		0.15733		142.60000	0.14260	157.330	4.77	0	70.00
R207	On 05/11/2015	Bond Future			7.90125		100.02828		7.93246	99.92054		4.73	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	441.06000		0.44106		415.66000	0.41566	441.060	4.50	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	514.28000		0.51428		485.67000	0.48567	514.280	4.52	0	19.00
R207	On 04/02/2016	Bond Future			7.97553		98.08178		8.00839	97.97438		4.36	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	417.56000		0.41756		395.18000	0.39518	417.560	4.11	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	634.43000		0.63443		603.63000	0.60363	634.430	4.16	0	19.00
R207	On 05/05/2016	Bond Future			8.03936		99.82100		8.07432	99.71314		4.36	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	908.72000		0.90872		873.09000	0.87309	908.720	4.18	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.95375		97.07670		7.97732	96.97485		6.04	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	15.28000		0.01528		19.15000	0.01915	15.280	6.28	0	198.00
R208	On 05/11/2015	Bond Future			8.03529		95.21204		8.05964	95.11083		6.06	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	637.91000		0.63791		672.46000	0.67246	637.910	6.13	0	2,200.00
R208	On 04/02/2016	Bond Future			8.10248		96.82646		8.12777	96.72548		5.69	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.86681		77.68906		8.88415	77.55749		14.59	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	27.95000		0.02795		33.44000	0.03344	27.950	15.39	0	2,914.00
R209	On 05/11/2015	Bond Future			8.92500		75.76976		8.94258	75.63790		15.20	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,671.11000		1.67111		1,727.14000	1.72714	1,671.110	15.37	0	900.00
R209	On 04/02/2016	Bond Future			8.97566		77.05462		8.99351	76.92209		15.15	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.44476		179.44476		179.35599	179.35599		0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			180.14977		180.14977		180.06356	180.06356		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.27305		134.27305		134.21731	134.21731		0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.39554		136.39554		136.34211	136.34211		0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R212	On 06/08/2015	Bond Future			139.22171		139.22171		139.11042	139.11042		0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			141.42248		141.42248		141.31265	141.31265		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 06/08/2015	Bond Future	8.74893		88.41946		8.76645	88.28790		12.53		0	17,330.00
R213	On 05/11/2015	Bond Future	8.81374		86.27385		8.83151	86.14229		13.03		0	0.00
R213	On 04/02/2016	Bond Future	8.87213		87.73652		8.89022	87.60443		12.91		0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214	On 06/08/2015	Bond Future	8.90566		78.81041		8.92796	78.63179		15.31		0	22,215.00
R214	On 05/11/2015	Bond Future	8.96311		76.76601		8.98579	76.58635		15.93		0	0.00
R214	On 04/02/2016	Bond Future	9.01500		78.06742		9.03810	77.88633		15.91		0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	21,889.95000	21,889.95000		21,772.79000	21,772.79000					0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.51910	4.51910		4.48890	4.48890			15.16		0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.48160	4.48160		4.45170	4.45170			13.39		0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59040	1.59040		1.58280	1.58280					0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.56160	1.56160		1.55000	1.55000					0	0.00

**Total for Derivatives :** 0.00      66,739      3 244 816.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.12693			100.11884				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.25675			100.36403				0	0.00
AA05	On 22/03/2019	Spot Bond	9.20000		102.86066		9.22000	102.72333				0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.82432			101.74455				0	0.00
AA07	On 15/04/2021	Spot Bond	9.38500		102.55939		9.40500	102.39433				0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.48700		10.00000	109.40100				0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.96202			101.40983				0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.75051			100.19380				0	0.00
AB013	On 21/11/2018	Spot Bond	9.59000		97.35865		9.61000	97.22897				0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.57806		100.00000	10.50138				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		101.35777		10.84000	101.27058			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.92404		100.00000	9.86521			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.84514			102.25453			0	0.00
AB09	On 03/05/2017	Spot Bond	8.79000		104.22697		8.81500	104.11166			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.32500		274.84343		2.32500	274.55655			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.69141			100.89249			4,600,000,000	2,300,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.61346			100.80952			7,340,000,000	3,670,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.41266			100.60541			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.42279			100.61381			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.85289			100.17118			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.78313			99.75552			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.46520			99.43587			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.11364			101.57080			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.14229			101.59767			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.06500		176.02055		2.06500	175.84055			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.93435		2.17000	176.75191			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.22981		1.82000	189.04005			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.18625		81.71017		8.21125	81.60876			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.18625		81.71017		8.21125	81.60876			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.12000			100.10000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.30502			100.42757			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.37000			99.35000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.43000			98.40000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		97.89000			97.87000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.49000			96.46000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.83000			96.79000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.74067			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		99.86799			99.87722			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.49000			95.42000			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		94.74000			94.70000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.45000			94.41000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.19000			94.14000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.13657			100.07908			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		105.35540		6.79000	105.30043			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.79534			101.81179			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.43000			92.38000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.23000			92.17000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.60000		112.09693		2.60000	111.97718			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		164.64678		2.44000	164.47340			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.41000		216.06553		2.41000	215.83854			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		90.93000			90.85000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74000		92.11312		9.76000	91.94283			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		103.14000			103.03000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN71	On 29/03/2016	Spot Bond	0.00000		66.16000			67.66000			0	0.00	
ABN72	On 17/03/2018	Spot Bond	0.00000		101.20198			101.09261			0	0.00	
ABN73	On 03/05/2017	Spot Bond	0.00000		98.64000			98.52000			0	0.00	
ABN74	On 09/05/2018	Spot Bond	0.00000		107.51000			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		106.38049		9.63000	106.29851			0	0.00	
ABN77	On 07/06/2017	Spot Bond	0.00000		102.28000			102.08000			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	9.66500		106.13123		9.68500	105.90703			0	0.00	
ABN80	On 31/03/2021	Spot Bond	9.09000		91.48892		9.11000	91.33999			0	0.00	
ABN81	On 05/07/2016	Spot Bond	0.00000		98.48000			107.98000			0	0.00	
ABN82	On 05/07/2016	Spot Bond	0.00000		108.14000			115.73000			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	9.76000		105.45878		9.78000	105.23558			0	0.00	
ABN88	On 06/09/2016	Spot Bond	0.00000		92.50000			92.48000			0	0.00	
ABN91	On 11/12/2018	Spot Bond	0.00000		100.55140			100.83274			0	0.00	
ABN92	On 31/01/2019	Spot Bond	0.00000		101.47937			101.41246			0	0.00	
ABS10	On 17/03/2018	Spot Bond	8.34000		106.60954		8.36500	106.47767			0	1,410,000,000.00	
ABS11	On 09/04/2021	Spot Bond	9.56500		101.65246		9.11500	103.55303			0.00	3,000,000,000	1,500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.35000		100.96706		9.37500	100.79614			0	0.00	
ABS13	On 14/05/2022	Spot Bond	9.79500		100.78064		9.81500	100.60422			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond		9.26000	96.66610		9.28500	96.49998			0	4,410,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.86000	95.68735		9.88000	95.48518			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.71500	103.90964		7.71500	103.84553			200,000,000	100,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.13500	278.49389		2.13500	278.20749			0	40,000,000.00
ABSI3	On 31/01/2017	Spot Bond		1.19000	133.97421		1.19000	133.84659			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.13500	136.05346		2.14000	135.87290			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00670		100.00000	0.00665			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.96500	104.52066		10.95000	104.43161			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.30925			101.74145			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.92984		100.00000	8.86510			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.34104			101.77101			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.79130			102.18977			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	53.22601		100.00000	52.84012			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.27746			101.71188			0	0.00
ACL047	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	53.22601		100.00000	52.84012			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	100.33414			100.45014			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.36538			100.47434			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.32020			100.43934			0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.32962			100.44664			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.33377			100.44985			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL082		On 30/07/2017	Spot Bond	0.00000	103.73878			103.66486			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	103.73878			103.66486			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	103.76004			103.68569			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	103.76004			103.68569			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	103.71751			103.64403			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	96.88385			96.82787			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.21828			100.19870			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.32400			100.44230			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.33316			100.44934			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.33688			100.45221			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.32936			100.44639			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.31268			100.43353			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.56000	102.01212		9.58500	101.84277			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	91.13390			91.07372			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	188.76426			187.70895			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	188.82319			187.76699			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.32011			100.43926			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.24830			101.37000			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.76245			101.14243			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.24819			101.36997			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
ACL139		On 30/07/2017	Spot Bond	0.00000	100.13075			100.06762			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	104.06540			103.99429			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.53669			100.65409			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.26689			101.39441			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.32126			100.44015			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.16799			101.29268			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.31469			100.43512			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.30146			100.42486			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.97131		10.23000	102.88760			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.29455			100.41947			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	111.99309			113.96270			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.66500	100.85453		9.68500	100.71177			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.31348			100.43416			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	119.05845		1.75000	118.93974			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.30138			100.23757			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.31064			100.24484			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.29211			100.23028			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.34747			100.46457			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.62379			101.75100			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.28876			100.22766			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.13591			101.07404			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.30880			100.24338			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.30681			100.42897			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.32266			100.44121			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.32755			100.44500			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.40250			100.53374			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.58584			100.71660			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.32877			100.44597			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.32877			100.44597			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.34024			100.26805			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.30323			100.23902			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.34743			100.46046			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.83894			101.77384			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.34024			100.26805			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.26967			98.21137			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.33519			100.45094			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.32546			100.25646			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	136.94645			136.19007			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	137.93452			137.17251			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.28468			100.22446			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.28207			100.22242			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.92704			101.38588			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.28913			100.22795			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.39825			99.51942			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.30138			100.23757			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.28505			100.22475			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000		100.28468			100.22446			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.31674			100.43666			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.27802			101.72354			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.43282			100.36449			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.42560			100.35842			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.64312			100.95658			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.54465			101.92537			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.49930			101.88225			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.96248			101.38018			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		36.90329	100.00000	36.63574				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.37401	100.00000	13.27706				0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.45520	100.00000	1.44465			0.00	29,320,000,000	12,500,000,000.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.93011			100.86964			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.02280						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.08448						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.61516			101.73552			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.77291			101.88696			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.98317			102.08881			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.56520			101.50328			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.12500		100.24340	8.15000	100.15930				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		102.00742			101.92769			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.33183			102.23893			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		37.58577	100.00000	37.19185				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.77298		100.00000	9.67055			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.18500		100.75260		9.20500	100.61798			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.76000		112.43810		9.78000	112.23537			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.55500		105.62965		7.55500	105.56582			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.48000		99.57579		9.50000	99.38327			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.56528		100.00000	13.47541			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.12000		100.09918		10.13500	99.90530			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		168.69982		2.69000	168.51878			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.62807			100.56562			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.21298			100.19505			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.22907			100.20623			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		100.33386			100.27885			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.09574			101.01156			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.31441			100.25502			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		100.30146			100.42486			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.45311			100.36755			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.07631			101.02728			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.50000			94.24000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.82199			100.77309			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		113.76312			113.74368			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000		234.80700		2.66000	234.55559			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		115.16349			115.16543			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		98.94871			99.06561			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.46948			109.58952			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.23334			112.63449			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.23419			101.16785			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67500		208.25170		2.67500	208.02844			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		100.26831			100.21162			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.24485			100.29385			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		99.86701			99.87584			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		99.80039			101.77245			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.71921			101.87610			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.57278			101.88447			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.49955			101.87304			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.47348			98.46909			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01994			100.02040			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.68383			100.62227			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.43127			100.65978			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.45183			100.38748			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000		100.46089			100.41169			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		100.00000		100.00000	13.18332			0	0.00
ASN074	On 02/07/2016	Spot Bond	100.00000		49.32707		100.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		36.64100		100.00000	36.39825			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.10101		100.00000	20.94803			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.19102		100.00000	21.03738			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.78599		100.00000	20.63530			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.16135		100.00000	28.94993			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		39.26750		100.00000	38.98282			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.22110		100.00000	16.10350			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		38.56589		100.00000	38.28628			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		55.77854		100.00000	55.37414			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.48132			100.72659			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.26235			100.20694			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.43912			100.45925			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.23500		104.09356		9.25500	103.96099			0	150,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.25727			102.32471			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.47595			101.89380			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.52041			100.85423			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.88328			101.21595			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.66500		100.35918		9.68500	100.19890			7,040,000,000	4,850,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		104.12911		6.78000	104.07575			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		62.60305		100.00000	62.14420			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.91500		99.61032		9.93500	99.43713			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.32031			102.26121			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.94000		104.54335		8.96500	104.41781			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87484		100.99175		10.87484	100.90272			0	0.00
BAYA04	On 30/09/2015	Spot Bond	7.91987	0.00000			7.91987				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.69350	0.00000			10.69350				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.17524			100.03835			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92709		100.30242		10.92709	100.21359			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.88115		99.97330		11.88115	99.87714			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.17929			100.04042			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.17929			100.04042			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.17936			100.04049			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12484		100.12179		11.12484	100.03153			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04742		100.37907		11.04742	100.28921			0	0.00
BAYA14	On 30/09/2015	Spot Bond	7.91987	0.00000			7.91987				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.46303		11.06000	100.37298			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.20947		100.28883		10.20947	100.20576			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.97525			100.84571			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.08486			100.08486			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.08486			100.08486			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265		8.43642	103.36265			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.71500	99.08623		11.74000	98.94946			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.64000	97.41614		11.66500	97.27716			0	0.00
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	100.15536			100.02837			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.14969		9.28000	100.07481			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.16560			100.08369			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.53500	97.15179		11.55500	97.02157			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.16090			100.08135			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.16482			100.08330			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.16482			100.08330			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	100.15902			100.08041			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.16695			100.03401			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	100.16695			100.03401			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.15933			100.08056			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.16172			100.03156			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.16705			100.03412			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.13141			100.01633			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.13729			100.06956			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.87484		101.03180		13.87484	100.91860			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.19266		100.46495		15.19266	100.34189			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		100.21536			100.10851			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.21536			100.10851			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.21536			100.10851			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.22307			100.11236			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.18824			100.09499			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		35.65877		100.00000	35.45619			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.96398		100.00000	18.82650			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.25936		100.00000	17.13423			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.65392		100.00000	10.57668			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.65392		100.00000	10.57668			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.88110		100.00000	12.78771			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.16125		100.00000	11.08033			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.49291			101.63814			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		99.98310			99.94549			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		99.98196			99.94112			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		99.82524			101.48446			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.24015		100.00000	9.17316			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.24015		100.00000	9.17316			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		95.54974		100.00000	94.80519			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		88.80779		100.00000	88.16425			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP96U	On 04/09/2015	Spot Bond	100.00000		85.88235		100.00000	85.28037			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.03500		182.60993		2.03500	182.42379			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.28000		158.78472		8.30000	158.35935			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.28000		159.16359		8.30000	158.74113			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.66500		97.56843		8.68500	97.35229			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.33500		99.01877		8.35500	98.90568			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.17431			102.32116			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.58633			101.72777			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.11515			102.25947			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.72120			101.85716			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.82492			101.95667			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.11495			102.23487			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.48078		100.00000	39.19141			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.40825			101.78605			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.43562			101.81213			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.44475			101.82082			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.55421			101.92511			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.70008			102.06408			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		38.61902		100.00000	38.33597			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		38.61902		100.00000	38.33597			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.45399			100.67902			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.46248			100.68621			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.44000		103.23765		8.46500	103.12904			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.48796			100.70778			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.53308			100.74595			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.06737		100.00000	21.90739			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.06737		100.00000	21.90739			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.29344			102.73613			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.31000		99.78172		11.33500	99.60862			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.61795			101.53881			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.20000		100.14155		11.22500	99.96604			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.16479			103.10192			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		74.00047		100.00000	73.58317			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.75584			101.19926			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.78404			99.67426			0	0.00
BID06	On 30/06/2019	Spot Bond	8.84500		100.17512		8.86500	100.03803			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.84305			99.79073			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		101.51553			101.45913			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.96977			99.02215			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.85120			101.31176			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.98206			101.43324			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.83354			100.77947			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.87442			100.81763			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.94866			100.88695			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.25680			101.17458			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.77630			102.17047			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.66748			101.94630			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.71459			101.99127			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000	100.41882			100.34566			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.45259			100.37341			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.49262			100.59235			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	97.97388			97.91654			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.33783			97.28119			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.81474			99.75916			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	99.98248			99.92992			0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.94747			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.84240			99.78987			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.73726			99.68471			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.63279			99.58033			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.61786			99.56575			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.92808			98.98080			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.33109			99.27828			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.13867			99.08593			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.18904			99.13615			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	98.93558			98.88236			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	98.88270			98.82949			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	99.83870			99.78494			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC051	On 11/09/2015	Spot Bond	0.00000		98.64471			98.61294			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		36.48869		100.00000	36.22414			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.15255			100.13339			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.15812			100.13652			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.39060			100.32978			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.05078			101.50427			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.09103		100.00000	17.95987			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.64000		107.87242		9.66500	107.75784			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.09087			106.43077			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.69000		103.16171		8.71500	103.07000			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.73500		100.11654		12.75500	99.96601			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.99018			99.36895			0	0.00
CBL14	On 01/02/2019	Spot Bond	13.03500		100.78698		13.05500	100.62723			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000		101.82531		9.11500	101.70912			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.01417			98.42180			0	0.00
CBL18	On 23/08/2019	Spot Bond	13.03500		97.86895		13.05500	97.70657			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.59357			102.01003			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.31433			94.51716			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.12125			101.55034			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.71500		93.19327		10.73500	93.04378			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.15906			101.60801			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18500		113.23823		10.20500	113.02963			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.18500		109.00576		10.20500	108.79510			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	10.11000		109.78733		10.13000	109.57202			0	500,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.87796			101.16674			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.84000		103.37396		11.86500	103.25982			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.20239			100.16161			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.29916			103.73242			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61230		10.00000	110.52570			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		102.47885			102.60029			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.36426			100.45462			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.97234			102.16339			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.54736		100.00000	10.44780			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.50304		100.00000	18.36889			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		103.31374			103.40441			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.85885			101.24835			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.14338			100.02234			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.14866			100.02484			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.15518			100.02819			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		101.74573			102.14739			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.72800			102.13091			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.82167			102.21801			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN170		On 20/12/2015	Spot Bond	0.00000	100.32023			100.43937			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.74684			100.87625			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.13409		10.11000	100.05362			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	99.99993			99.94939			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	124.50381		2.76000	124.36917			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	124.48987		3.14000	124.35156			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.85187		8.25000	102.78410			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.83500	125.88429		2.84000	125.71292			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	123.78074		2.40000	123.65093			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.44576			100.53662			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.62500	101.71534		8.62500	101.64496			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.67215			101.60594			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.68860			101.80602			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.67500	101.76054		8.67500	101.68973			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.67500	101.76054		8.67500	101.68973			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.72500	100.56959		8.72500	100.49921			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.32776			100.44521			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.36016			100.47030			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.11643			101.57341			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN241	On 24/02/2017	Spot Bond	0.00000		100.93714			101.37520			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.38823		9.35000	103.30997			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.38823		9.35000	103.30997			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.93477			100.91944			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.63042			100.61363			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.01505			101.00010			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.01505			101.00010			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.01505			101.00010			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.55169			100.53412			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.46500		103.21645		9.48500	103.07676			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.12403			102.06130			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.75478			103.87770			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.58285			100.52111			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.58113			100.51980			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.62927			100.75285			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.95441			101.39633			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.05400			101.47862			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.77221			100.89660			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.41313			101.74789			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.28839			100.22737			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.53753			101.98714			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		101.16858			101.56745			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.42471			100.39727			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
CLN291		On 26/06/2017	Spot Bond	0.00000	100.24658			100.21841			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.13523			102.11564			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.01976			99.89745			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.24390			100.21655			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.04749			99.92487			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.34924			100.46185			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.01982			99.89750			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.44991			100.32925			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.14361			100.07272			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.91169			137.91169			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.43504			101.55252			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	138.42318			138.42318			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	137.29562			137.29562			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.99045			137.99045			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.20170			134.20170			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	134.42446			134.42446			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.26964			101.19751			0	0.00
CLN314		On 14/11/2022	Spot Bond	11.02000	94.01849		11.04000	93.84201			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.54000	95.52172		11.56000	95.33900			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.13729			100.06956			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.34466			100.27153			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.24113			101.17066			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond		0.00000	101.61519			101.54793			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.62452			101.55091			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.58117		8.80500	101.50984			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.30323			100.23902			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.59112			103.52187			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.32249			100.25414			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.34393			100.27094			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.33537			100.45112			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.46316			100.55013			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.04634			80.87894			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.36551			100.47447			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.13729			100.06956			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	101.56045			101.49180			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.39802			100.31338			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.13809			100.06996			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.46035			100.54795			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.38030			100.48588			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.29381			100.41891			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.33359			100.26284			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.54548			101.47750			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.22491			101.67352			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	100.13414			100.06798			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.46934			101.78573			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.84457			101.26442			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	101.49795			101.43016			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.60527			101.53843			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.27650			100.21805			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.20000	105.05261		10.22000	104.85228			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.31091			100.43215			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.60774			101.52783			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.34000	107.12006		12.36000	106.90811			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.67347			101.59023			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.37000	107.00081		12.39000	106.79276			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	110.24029		10.02000	110.15100			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.67347			101.59023			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.60957			101.53870			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.36605			100.28830			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.30617			100.42847			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.31258			100.43343			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.31273			100.43358			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.14314			100.07248			0	0.00
CLN376	On 20/03/2021	Spot Bond		9.71500	103.58112		9.73500	103.41449			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.17043			100.08521			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000		100.33470			100.26371			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		102.95118		10.57000	102.86477			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.19251		11.00000	103.10247			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.54488			101.68800			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.35004			100.46240			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.57589			101.73869			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.13000		102.97066		12.15000	102.76308			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.37267			100.29350			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.31246			100.43331			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.73289			102.00872			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.33340			100.44958			0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.02089			100.03830			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.28814			100.41452			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.28839			100.22737			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.30509			100.24047			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.70444			100.64290			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.33100			100.26081			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.42110			100.33148			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.19550			101.12767			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.18837			101.12095			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.30509			100.24047			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.34393			100.27094			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN402	On 30/06/2017	Spot Bond	0.00000		100.12978			100.01549			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.12780			100.06483			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.95727			100.87529			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.26980			100.21278			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.30694			100.24193			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		100.18401			100.13411			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.05831		7.01000	42.03490			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		166.39347			166.72014			0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN81	On 18/04/2028	Spot Bond	8.66500		147.81816		8.68500	147.66071			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.28000		158.78472		8.30000	158.35935			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.28000		159.16359		8.30000	158.74113			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.97056			97.91313			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.95321			97.89528			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		99.91350			99.88316			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.26996			100.24187			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.33150			100.44810			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.31042			100.43177			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.31462			100.43504			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		102.01377			101.94277			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.30880			100.24338			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.61519			101.54793			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.28133			100.22183			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.30518			100.42773			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.30329			100.42627			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.30512			100.42767			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.30880			100.24338			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.00318			101.42496			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		99.79700			101.98840			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.80500		105.62270		8.80500	105.54792			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.76500		101.34202		8.79000	101.20727			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.35500		110.84327		10.37500	110.63836			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.25500		102.23735		7.24000	102.18473			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.92500		106.70586		9.94500	106.53387			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.98000		101.89934		10.00000	101.70074			0	100,000,000.00
COT01	On 03/04/2023	Spot Bond	10.35000		95.81484		10.37000	95.63526			0	0.00
COT02	On 03/04/2028	Spot Bond	11.01000		97.10597		11.03000	96.89084			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	11.01000		90.23227		11.03000	90.02750			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.85072			101.27004			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.34410			101.76219			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.45051		100.00000	10.37475			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.87430			101.31299			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.27538			100.36219			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.83916			100.77652			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.66493			102.60658			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.45364			101.39471			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.71039		100.00000	9.63999			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.01264		100.00000	11.92555			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.69000		96.56726		11.71000	96.37753			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.86488		100.00000	16.74261			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.14908		100.00000	9.08275			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.55419		100.00000	17.42693			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.34640			101.67009			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500		99.61033		7.99000	99.49724			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.89374			100.83691			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.81737			101.26052			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.64413			101.02464			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		93.94261		100.00000	93.24154			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.57034			100.88051			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		99.93705			99.90047			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.00544			102.94612			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.30582			101.71906			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.39729			100.31280			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.55552			102.44805			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.34577			100.27239			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.00702			53.86672			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.51500		98.26919		9.53500	98.10620			0	0.00
DV21	On 15/06/2016	Spot Bond	7.52500		107.52812		7.52500	107.46304			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV22	On 07/02/2020	Spot Bond	9.22000	104.71905		9.24500	104.54840			970,000,000	1,720,000,000.00
DV23	On 27/02/2023	Spot Bond	9.63000	105.50933		9.65000	105.31921			160,000,000	1,210,000,000.00
DV24	On 18/02/2024	Spot Bond	9.61000	104.13506		9.63000	103.93827			0	0.00
DV29	On 18/02/2029	Spot Bond	9.67000	107.04648		9.68500	106.84792			170,000,000	170,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.38759			100.33310			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.88995			100.83335			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.46202			100.40751			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000	100.48993			100.77926			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.01174			101.47478			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.94800			100.13011			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	99.62943			99.52016			0	0.00
E170	On 01/08/2020	Spot Bond	8.33000	126.80007		8.35500	126.59926			0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.79764			94.65704			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	2.40000	100.46049		2.43000	99.85125			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000	124.40296		2.18000	124.27470			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000	111.96180		2.18000	111.84638			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000	114.04656		2.10000	113.92938			0	0.00
EL31	On 02/06/2031	Spot Bond	2.26000	103.46958		2.26000	103.36213			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38000	100.87819		2.41000	100.28449			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond	9.76500		107.74090		9.78500	107.57578			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.66500		107.91001		9.68500	107.73854			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.06000		101.63521		10.08000	101.43870			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.30500		96.27751		10.32000	96.18842			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.44500		103.23148		10.46000	103.07740			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		100.69156		10.25000	100.53466			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.00782			101.46561			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.88718			98.82618			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.49229			100.73608			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.30622			101.73588			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.25638			101.68865			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.19015			101.62592			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.60425			102.54551			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.85080			101.29565			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.82000		99.85200		10.82000	99.94075			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.77022			100.86136			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.72865			101.00224			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		98.78582			98.74242			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.31500		98.15345		10.33500	98.02659			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		96.98550			96.92459			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.44158			98.35989			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.07937			101.53425			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.14578			101.59622			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.09021			101.55319			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200	10.00000	110.52600				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.97226			100.91283			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.01185			100.94996			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.96433			100.90541			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.99733			100.93635			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.98646			101.44755			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.97315			101.43513			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.88282	6.40000	102.82924				15,000,000	205,000,000.00
ES18	On 20/04/2018	Spot Bond	8.16500		104.58228	8.18500	104.46370				2,071,000	3,102,271,000.00
ES23	On 25/01/2023	Spot Bond	8.86500		110.61831	8.88500	110.42608				1,531,530,300	52,853,777,000.00
ES26	On 02/04/2026	Spot Bond	9.11000		93.49741	9.13000	93.30175				4,045,300	10,305,045,300.00
ES33	On 15/09/2033	Spot Bond	9.79000		83.00079	9.80500	82.82875				5,847,600	30,706,747,600.00
ES42	On 25/04/2042	Spot Bond	9.87000		88.81668	9.89000	88.58012				1,452,249,200	91,932,249,200.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.92966			100.37808			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.05164			98.49577			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.90322			101.34396			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.67640			101.74155			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.21028			100.19316			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.99471			101.44501			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.90437			101.36118			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.67102			101.05985			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.70067			101.64203			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.08945			101.03003			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.47559			100.41615			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.44443			100.38967			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.03767		100.00000	11.95040			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.71592		100.00000	11.63098			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.44254			100.66932			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.44943			99.66579			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.49344			100.71239			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.52731			100.74105			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.63500		97.06804		9.65500	96.93660			1,140,000,000	380,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.49290			100.79750			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.49283			100.79743			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.54507			101.82943			460,000,000	230,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.57617			102.85588			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.78766			101.16519			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.80051			101.17680			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.41500		99.11261		10.43500	98.94448			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.74350			101.05963			0	0.00
FRB16	On 08/07/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.48500		104.78286		10.50500	104.63667			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.51599			101.63132			0	235,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.13500		136.05346		2.14000	135.87290			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	2.16500		277.91369		2.16500	277.62721			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.31500		114.86321		2.31500	114.74320			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		154.91648		3.01000	154.74621			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.17000		194.55946		3.17000	194.34311			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.07500		105.30081		7.06000	105.24360			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60700		66.70991		7.60800	66.69474			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40500		42.40506		9.40600	42.39273			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		41.04858		9.65000	41.03676			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.91972			100.83643			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.36928			100.47739			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.32028			100.43943			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.35120			100.46338			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000				0	900,000,000.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000				0	600,000,000.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.34024			100.26805			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.32435			100.25558			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.43586			100.35356			0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.33470			100.26371			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000				0	1,500,000,000.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.35573			100.28021			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.43755			100.34438			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.42476			100.33436			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	21.65216		100.09221	21.49505			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.30397			100.23961			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.09385			109.64854			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.41046			100.50924			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.06767			100.99084			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.34356			100.45744			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	100.34736			100.46039			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC153	On 20/12/2017	Spot Bond	0.00000		100.31759			100.43733			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.31806			100.25065			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.41561			100.32718			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.31250			100.24629			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.02864		13.22500	65.95864			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.29470			100.23232			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.29507			100.23261			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.44088			100.53291			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.30842			100.24309			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.54500		103.44866		3.54500	103.33018			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.32175			100.25355			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.32175			100.25355			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.09367			103.02235			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.13729			100.06956			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.34524			98.27816			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.30323			100.23902			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.29619			100.23349			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.59130			101.51222			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.34651			100.27297			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.19190			101.12788			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.57486			101.49661			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.72372			101.64773			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.39729			100.31280			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.31509			100.24833			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
FRC185		On 20/12/2018	Spot Bond	0.00000	100.40828			100.50758			0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.29284			100.23087			0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.31806			100.25065			0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.31806			100.25065			0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.42351			100.66846			0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.07652			100.01849			0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.08109			100.01966			0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.16065			101.93969			0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	99.96299			101.73988			0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	100.33581			100.26457			0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	99.94406			101.73499			0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	100.14405			101.92994			0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	99.92562			101.71968			0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	99.92540			101.72427			0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	101.78567			101.84662			0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	101.62176			101.68900			0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	101.78567			101.84662			0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	101.61520			101.68270			0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	101.39739			101.82226			0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	101.44511		8.75000	101.37356			0	0.00
FRC206		On 20/06/2019	Spot Bond	0.00000	100.29185			100.23231			0	0.00
FRC207		On 20/09/2021	Spot Bond	100.00000	9.82537		100.00000	9.75414			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		9.00721		100.00000	8.94192			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.13584			95.06202			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.29125		100.00000	11.20939			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.32915			100.25936			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.05993		100.00000	23.88358			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.33400			101.76610			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.53659		100.00000	9.46745			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.16504		100.00000	22.99709			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.33396			101.76606			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.13500		100.00000	22.96727			0	200,000,000.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.33069			101.76297			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.26380			101.69967			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.40859			101.82341			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.32276			101.74192			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94500		129.68980		2.95000	129.50939			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.15792			101.61039			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.14269			101.59604			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.14269			101.59604			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.05450			101.50446			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.52858			100.82868			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.38574			100.59930			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.15157			100.02656			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.33470			100.26371			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.22755			100.16671			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC40	On 20/12/2015	Spot Bond			0.00000		100.34280			100.45685			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond			0.00000		100.60851			100.89857			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond			0.00000		101.58231			101.89357			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond			3.47500		125.71103	3.48000		125.53089			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond			0.00000		100.34882			100.46152			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond			0.00000		100.35221			100.46414			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond			3.52500		125.34298	3.53000		125.16287			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond			3.50500		125.49004	3.51000		125.30993			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond			2.51000		131.31545	2.51000		131.17614			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond			2.58000		140.47084	2.58000		140.32125			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond			0.00000		101.77404			102.07656			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond			0.00000		100.30513			100.42768			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond			0.00000		100.34660			100.45981			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond			0.00000		100.40226			100.50292			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond			0.00000		100.38798			100.49186			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond			0.00000		100.32656			100.25732			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond			0.00000		100.32619			100.25704			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond			0.00000		100.40931			100.65645			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond			100.00000		12.55554	100.00000		12.46451			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond			100.00000		55.73627	100.00000		55.33218			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond			100.00000		99.45504	100.00000		99.72677			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond			100.00000		27.29428	100.00000		27.09640			0.00	4,000,000,000	2,000,000,000.00
FRD11U	On 08/11/2016	Spot Bond			100.00000		38.05124	100.00000		37.69595			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond			100.00000		11.26963	100.00000		11.18792			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	
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.25932			102.40804			0.00	50,000,000,000	50,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.73854			100.69317			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.81587			102.27129			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.49043			99.44244			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.16486			98.29041			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.36239			98.58838			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.07163			101.37801			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17800		103.63928		2.17800	103.53244			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50000		113.11445		2.53000	112.40969			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.53009			101.67380			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.10516		10.38000	102.01895			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.10516		10.38000	102.01895			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.28931			100.21579			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64000		110.41459		2.67000	109.72825			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.61000		210.13601		2.61000	209.91184			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61000		110.98652		2.64000	110.29627			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.64000		209.26376		2.64000	209.04000			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.79709			101.71668			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.40000		114.03021		2.40000	113.91026			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70000		109.28139		2.73000	108.60279			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.01900			53.94200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.12285			101.56214			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
FRS119	On 31/01/2038	Spot Bond	2.80500	107.33203	2.83500	106.66672	0.00	0	0.00			
FRS120	On 07/12/2033	Spot Bond	2.76000	205.81859	2.76000	205.59653	0.00	0	0.00			
FRS121	On 07/12/2033	Spot Bond	2.81000	204.40355	2.81000	204.18221	0.00	0	0.00			
FRS122	On 31/01/2025	Spot Bond	2.33000	100.43083	2.33000	100.32576	0.00	0	0.00			
FRS123	On 07/12/2033	Spot Bond	2.84000	203.56026	2.84000	203.33932	0.00	0	0.00			
FRS124	On 31/01/2038	Spot Bond	3.08000	102.42348	3.11000	101.79164	0.00	0	0.00			
FRS126	On 31/03/2028	Spot Bond	3.05000	154.25903	3.05000	154.08900	0.00	0	0.00			
FRS127	On 31/01/2038	Spot Bond	3.53000	94.96979	3.56000	94.38867	0.00	0	0.00			
FRS129	On 31/03/2028	Spot Bond	3.04000	154.42310	3.04000	154.25299	0.00	0	0.00			
FRS130	On 11/11/2015	Spot Bond	0.00000	101.04329		100.98740	0.00	0	0.00			
FRS131	On 31/03/2028	Spot Bond	3.10000	153.34992	3.10000	153.17706	0.00	0	0.00			
FRS132	On 07/12/2033	Spot Bond	3.35000	190.18651	3.35000	189.97871	0.00	0	0.00			
FRS133	On 24/03/2020	Spot Bond	0.00000	93.44856		97.15296	0.00	0	0.00			
FRS134	On 31/01/2038	Spot Bond	3.46000	95.72406	3.49000	95.09123	0.00	0	0.00			
FRS135	On 31/01/2038	Spot Bond	3.43000	96.18178	3.46000	95.54262	0.00	0	0.00			
FRS136	On 31/01/2038	Spot Bond	3.24000	99.69363	3.27000	99.08038	0.00	0	0.00			
FRS137	On 31/03/2028	Spot Bond	2.91000	156.57435	2.91000	156.40353	0.00	0	0.00			
FRS138	On 07/12/2033	Spot Bond	3.12000	195.89134	3.12000	195.67430	0.00	0	0.00			
FRS36	On 07/12/2023	Spot Bond	2.28500	275.60719	2.28500	275.32041	0.00	0	0.00			
FRS37	On 07/12/2023	Spot Bond	2.17500	277.72060	2.17500	277.43411	0.00	0	0.00			
FRS43	On 07/12/2023	Spot Bond	2.89500	264.22915	2.89500	263.94118	0.00	0	0.00			
FRS46	On 31/01/2022	Spot Bond	2.60500	132.31842	2.61000	132.13790	0.00	0	0.00			
FRS49	On 27/10/2020	Spot Bond	0.00000	101.48843		101.77533	0.00	0	0.00			
FRS51	On 31/01/2022	Spot Bond	2.13500	131.89340	2.14000	131.71836	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
FRS56	On 19/07/2016	Spot Bond	0.00000		101.73713			101.85262			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		99.97971			99.93238			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.37419			101.79073			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.48000		110.18863	2.51000	109.41588				0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		29.76621	104.97509	29.54087				0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		33.20987	101.07593	32.96679				0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		26.93876	100.44759	26.74268				0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		31.72689	100.76967	31.49529				0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRS81	On 30/10/2042	Spot Bond	2.13000		119.18838	2.13000	119.06585				0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRS85	On 31/01/2025	Spot Bond	2.26000		115.40587	2.26000	115.28580				0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.88061		98.87733				0	0.00
FRS87	On 31/01/2025	Spot Bond	2.29000		115.10951	2.29000	114.98947				0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.94047		101.35219				0	0.00
FRS90	On 07/12/2023	Spot Bond	2.37500		347.02149	2.37500	346.65788				0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.25561		101.70627				0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.87602		101.30086				0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
FRX16	On 15/09/2016	Spot Bond	7.55500		102.93761	7.55500	102.87540				0	0.00
FRX17	On 15/09/2017	Spot Bond	8.13000		103.31967	8.15500	103.20282				0	0.00
FRX18	On 14/04/2018	Spot Bond	8.41500		107.41747	8.43500	107.29463				0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.10000		100.89820	9.12500	100.73676				5,400,000,000	2,560,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRX20	On 01/10/2020	Spot Bond	9.40500	99.60915		9.42500	99.45413			0.00	1,410,000,000	470,000,000.00
FRX23	On 28/02/2023	Spot Bond	10.16000	90.06629		10.18000	89.89752			0.00	3,390,000,000	1,130,000,000.00
FRX24	On 10/12/2024	Spot Bond	10.22000	103.90723		10.24000	103.70059			0.00	0	50,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.55000	95.64323		10.56000	95.50083			0.00	4,700,000,000	12,350,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.92000	95.74814		10.93500	95.56255			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.03000	92.23818		11.04500	92.05518			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.33000	80.35795		10.35000	80.14300			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.27305			100.40283			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.27683			100.40576			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.28624			100.41304			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.30134			100.42474			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.31266			100.43351			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.36163			100.47144			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.92443			101.38345			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.78698			101.24494			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.95885			101.41547			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.99708			101.45103			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.02892			101.48065			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.16890			101.61086			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	57.38235		100.00000	56.96633			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.62716		100.00000	9.55736			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.61517		100.00000	1.60346			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.27098		100.00000	0.26902			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.92984	8.92984	100.00000	8.86510				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.49818	1.49818	100.00000	1.48732				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.25135	0.25135	100.00000	0.24953				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	99.89095	99.89095		101.89281				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.44000	102.27311	102.27311	9.46500	102.15577				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000	101.58021	101.58021		101.52071				0.00	0	700,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000	100.85927	100.85927		100.79816				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000	100.87054	100.87054		100.80862				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000	100.94373	100.94373		100.87648				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000	101.03362	101.03362		100.95984				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000	101.08970	101.08970		101.01183				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000	100.99373	100.99373		100.94050				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.29085	10.29085	100.00000	10.21625				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	21.25254	21.25254	100.00000	21.09846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.68524	100.00000	11.60052				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.44651	100.00000	9.35831				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		101.38479		101.32398				0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.43915		101.37590				0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.50658		101.44033				0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.60021		101.52976				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		101.52528		101.98711				15,000,000	11,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.82490		101.74033				0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.12446		101.35654				0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.52780		100.81221				0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.01952		101.46803				0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.24984		100.29758				0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				521,000,000	521,000,000.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.57846		100.66350				0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.64012		101.91382				0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.80474	100.00000	10.72640				0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.59834		101.72388				0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.44333		100.68523				0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.31454		101.72736				0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.32997		101.74201				0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.06471		101.01148				0	0.00



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HILC22	On 13/10/2015	Spot Bond	0.00000		100.21781			100.16336			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.64669			101.76579			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55368	93.00921			7.55368	92.95203			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		101.72031			101.83646			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55355	104.41639			8.55355	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		101.81494			101.92730			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00367	104.41639			9.00367	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		101.93057			102.03830			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		101.74634			101.80880			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.79461			102.00999			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.24948			101.70396			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.32000		104.61458		9.34500	104.49848			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000	101.15620			101.59905			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	101.08626			101.53399			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.56000	109.00161		8.58500	108.82171			0	5,380,300,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05500	280.04816		2.05500	279.76197			0	2,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03500	286.78691		2.03500	286.49431			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.79000	99.34850		9.80500	99.14613			0	4,370,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.83000	98.93258		9.84500	98.72891			1,560,000,000	390,000,000.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.24835		100.00000	33.00730			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	99.18256		100.00000	98.37838			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	44.28875		100.00000	43.96414			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	36.72470		100.00000	36.45845			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000	121.62184		1.65000	121.50140			7,182,545,800	59,603,968,300.00
I2038	On 31/01/2038	Spot Bond	1.88000	126.06878		1.91000	125.27552			388,559,800	05,554,933,800.00
I2046	On 31/03/2046	Spot Bond	2.05000	122.27965		2.05000	122.15475			4,155,920,900	99,691,741,400.00
I2050	On 31/12/2050	Spot Bond	1.99000	132.06311		1.99000	131.92897			8,564,152,402	28,873,244,200.00
IBL21	On 15/03/2016	Spot Bond	8.22500	103.74613		8.22500	103.67798			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.19000	107.31609		8.21500	107.18474			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.04500	103.37405		8.04500	103.30651			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.30580			101.71904			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000	133.64811		1.35000	133.51904			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20500	135.48958		2.21000	135.30904			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.64233			100.58730			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.31000	103.34778		8.33500	103.21805			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond	0.00000		101.06856			101.29834			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.08878			101.55198			0	500,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.96500		97.50478		8.98500	97.37725			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.42000		91.97670		9.44500	95.43445			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.36707			100.49694			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.92000		98.10434		8.94500	97.97581			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.47000		102.39384		9.49500	102.21724			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.23066			101.62194			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.40599			100.79329			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.67000		102.69280		7.67000	102.62877			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.74500		101.80705		8.76500	101.68244			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.48076			101.86451			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.04932			101.51023			0	300,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.96000		104.18018		7.98500	104.07541			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.70500		105.05721		8.72500	104.92141			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.83000		106.34788		9.85000	106.14701			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.11681			100.00889			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.42492			101.63932			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.25125			101.60164			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.37394			101.72347			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.40169			101.74993			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.49563			100.73898			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL67	On 31/01/2022	Spot Bond			2.93500	129.76625		2.94000	129.58583			0.00	0	0.00
IBL68	On 29/06/2018	Spot Bond			0.00000	100.14204			100.10478			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.01015		100.00000	0.01008			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	101.51472			101.68299			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	101.51457			101.67990			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.46500	97.08377		9.48500	96.93065			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000	100.87910			101.32350			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000	100.77754			101.21935			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.11000	97.75129		10.13000	97.55600			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	102.15101		5.00000	102.10921			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	101.05803		5.00000	101.01713			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	101.23446		4.00000	101.20178			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000	100.86944		4.00000	100.83671			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000	56.73126		100.00000	56.31996			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000	56.61738		100.00000	56.20690			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000	56.61738		100.00000	56.20690			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000	105.57242		9.20000	105.49461			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000	101.16606			101.61517			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000	7.69335		100.00000	7.63758			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000	101.38987			101.78027			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000	99.45504		100.00000	99.72677			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000	16.01349		100.00000	15.89612			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000	22.44634		100.00000	22.28360			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000	1.65172		100.00000	1.64226			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
IN277U	On 30/06/2021	Spot Bond	100.00000		8.65116	100.00000	8.58844				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.41869	100.00000	10.34315				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.62754	100.00000	11.54231				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.34987	100.00000	8.29456				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		38.34217	100.00000	38.06418				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		99.18478	100.00000	98.38275				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		89.24205	100.00000	88.59223				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		10.89747	100.00000	10.96307				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		84.56300	100.00000	82.89400				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		84.64830	100.00000	82.97762				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		84.63790	100.00000	82.96742				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		99.72678	100.00000	98.91599				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		96.92701	100.00000	95.92776				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		87.95181	100.00000	87.32057				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		90.17029	100.00000	89.31425				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		89.46078	100.00000	88.80779				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.77257	6.40000	99.75512				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.65054	6.40000	99.63313				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.52881	6.40000	99.51144				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.28069	6.45000	99.26328				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.15892	6.45000	99.14154				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.76770	6.60000	98.75007				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING115	On 31/03/2016	Spot Bond		10.87484	100.75781		10.87484	100.66899			0	0.00
ING116	On 31/03/2016	Spot Bond		10.87484	100.23933		10.87484	100.15097			0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.33401			100.43113			0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.32804			100.42659			0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	101.65641		6.50000	101.60313			0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.33100			100.26081			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	100.42129			100.36195			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.62712			101.56795			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.61200		10.00000	110.52600			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.31794			100.25057			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	104.43726			104.37310			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.50355			101.44764			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.79298			98.73812			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.65736			98.60219			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	78.83369		100.00000	78.32618			0	0.00
ING305	On 08/01/2016	Spot Bond		0.00000	100.20743			100.15086			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	101.00274			100.94007			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.56827			101.99772			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	97.85523		100.00000	97.07447			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.61200		10.00000	110.52600			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.76895			101.77585			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.79193			101.79798			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.73500	102.10087		8.73500	102.02934			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.01893			100.03757			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.02143			100.03859			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.02313			100.03930			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.68331			101.71855			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.76861			101.80067			0	100,000,000.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.71702			101.75101			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.45758			101.40425			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.81500		99.22447		9.83500	99.06030			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.35407			100.34104			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.88000		104.41517		8.90500	104.29090			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.99998			99.95026			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.91926			99.89341			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.28870			100.74060			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.63113			101.75159			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.68669			101.00945			0	0.00
IV017	On 31/01/2022	Spot Bond	3.48500		129.74667		3.49000	129.58891			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.07605		3.60000	150.90284			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.08715			100.02105			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		99.84469			99.84366			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.86223			102.14142			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.56993			100.80327			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.09193			98.06384			0	0.00
IV030	On 31/01/2025	Spot Bond	3.65000		109.95283		3.65000	109.82596			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond		3.65000	109.95283		3.65000	109.82596			0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.62553			100.89721			0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.92877			101.37165			208,000,000	104,000,000.00
IV08	On 30/04/2018	Spot Bond		10.50500	110.16600		10.52500	110.02385			0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	103.64417			104.01800			0	0.00
IV19A	On 31/03/2028	Spot Bond		3.70000	144.01712		3.70000	143.85083			0	0.00
IV531U	On 30/07/2015	Spot Bond		100.00000	93.83033		100.00000	93.11224			0	0.00
IV533U	On 13/08/2015	Spot Bond		100.00000	90.57072		100.00000	89.90148			0	0.00
IV534U	On 20/08/2015	Spot Bond		100.00000	89.02439		100.00000	88.37772			0	0.00
IVA528	On 09/07/2015	Spot Bond		6.40000	99.85992		6.40000	99.84244			0	0.00
IVA529	On 16/07/2015	Spot Bond		6.40000	99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond		6.40000	99.85992		6.40000	99.85992			0	0.00
IVA531	On 30/07/2015	Spot Bond		6.40000	99.49408		6.40000	99.49408			0	0.00
IVA534	On 20/08/2015	Spot Bond		6.45000	98.76089		6.45000	98.76089			0	0.00
IVA537	On 03/09/2015	Spot Bond		6.60000	98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond		6.60000	98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond		6.60000	98.60920		6.60000	98.59163			0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	101.51862			101.81424			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.61200		10.00000	110.52600			0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	101.54948			101.87245			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00004			99.95315			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.92071			101.38000			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.00921			101.44714			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	100.73574			101.13682			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	99.86242			99.86918			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	99.86148			99.86783			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	99.85959			99.86513			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	99.86806			99.87730			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.63618			101.75570			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.43883			101.78535			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.36018			100.48451			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.06702			101.52707			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.79239			101.23110			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.78461			101.22395			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.05960			99.99990			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.49465			101.70608			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.33499			100.46400			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.12487			100.01297			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.12808			100.01459			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.12807			100.01458			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.30500	104.33338		9.32500	104.18877			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	17.08726		100.00000	16.97282			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.99609		100.00000	11.90816			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.56722			101.63656			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.48500	103.58952		9.50500	103.41979			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.46646			101.81169			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC042	On 14/08/2015	Spot Bond		0.00000	101.08781			101.54659			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.41428			100.64540			0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	105.07986			105.02192			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.43481			101.64879			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.46556			102.67936			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.94500	101.55644		6.93000	101.50445			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.36428			101.79089			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	101.01965			101.46817			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.72875			101.10081			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.39471			101.80343			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.14880			101.60180			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.25502			101.70185			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.67987			101.05682			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.22108			100.20069			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	101.39247			101.74114			0	100,000,000.00
IVC058	On 03/01/2018	Spot Bond		100.00000	13.47420		100.00000	100.00000			0	0.00
IVC059	On 09/06/2016	Spot Bond		0.00000	100.55579			100.86772			0	0.00
IVC061	On 01/07/2018	Spot Bond		0.00000	100.11035		100.00000	8.72442			0	20,000,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.72688			102.09894			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.46865			101.84360			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	99.67076			101.63250			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	57.24334		100.00000	56.82833			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.61916			102.67634			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.63502			100.87559			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KAP002	On 13/06/2019	Spot Bond		0.00000	100.47401			100.71120			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.61542			100.55017			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	93.81443		100.00000	93.09463			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.00635			102.93343			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.63179			102.02857			0	0.00
KW01	On 31/10/2027	Spot Bond		8.66000	138.64413		8.68000	138.36150			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.15830			100.17911			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.45574			100.87597			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.69375			101.03096			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.29012			100.50248			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.83583			102.21100			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.42000	98.23509		10.44500	98.06878			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.49075		9.71000	103.40946			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.42244			101.80895			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.91000	100.68285		8.93500	100.56362			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.04000	98.60573		9.06500	98.47580			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.09000	99.95333		10.11500	99.77604			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.56974			100.80308			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.64122			100.85265			0	0.00
LHL02	On 13/12/2015	Spot Bond		7.96500	101.79580		7.95000	101.73802			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.69752			100.90028			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.25433			101.66319			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.00979			101.46285			250,000,000	125,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.05171			100.98460			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.12736			101.05533			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.02916			100.97202			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.39611			100.34039			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		99.94776			99.89552			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.58622			99.53450			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.37117			99.31877			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.82750			98.77421			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.29690			102.24488			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.31380			102.26136			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.09533			100.06293			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.10169			100.06650			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.61399			102.53248			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		98.93396			98.88153			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.07854			100.10170			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.73264			100.75428			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.08656			100.07398			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.66784			100.97160			0	200,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.91406			101.36938			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.63903			101.70918			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.13864			101.57710			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.16096			101.60234			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.18713			101.62711			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.53006			100.47407			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF044	On 11/04/2016	Spot Bond	0.00000		99.86402			99.80608			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		99.86609			99.87450			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		52.96843	100.00000		52.58441			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.46377	100.00000		22.29912			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		23.48251	100.00000		23.31040			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		23.57570	100.00000		23.40291			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		22.63423	100.00000		22.47013			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.67546	100.00000		23.50381			0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		101.37387			101.72340			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.96500		102.19538	8.98500		102.05879			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.98500		101.71948	9.00500		101.58331			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.84260			101.78153			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000		103.83486			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000		104.00628			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.12500		102.67960	8.15000		102.58312			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.95500		101.15936	8.97500		101.02689			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.74000		101.30429	9.76000		101.12947			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.27492			100.40427			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.28437			100.41159			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.77000		102.08077	9.79500		101.91414			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		102.82687	7.10000		102.77066			0	2,470,000,000.00
MIIL02	On 31/05/2017	Spot Bond	9.05000		100.39519	9.07500		100.27952			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.39782			100.59307			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond		9.61500	104.94710		9.63500	104.77943			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.81559			101.20119			0	19,000,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	34.90097		100.00000	34.64794			0	0.00
MQB02	On 31/05/2017	Spot Bond		8.75000	100.36515		8.77500	100.25171			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.06500	99.86469		7.05000	99.80722			0	0.00
MTN04	On 13/07/2017	Spot Bond		8.74000	102.33152		8.76500	102.21273			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.26748		100.89771	7.21438			0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.36098		100.61875	7.30732			0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond		0.00000	100.50918			100.45364			800,000,000	400,000,000.00
N5B23	On 20/06/2023	Spot Bond		0.00000	100.54506			100.48549			0	0.00
N5C23	On 20/06/2023	Spot Bond		0.00000	100.55223			100.49185			0	0.00
N5D23	On 20/06/2023	Spot Bond		0.00000	100.63015			100.56103			0	0.00
N5E23	On 20/06/2023	Spot Bond		0.00000	100.69494			100.61852			0	0.00
N5F23U	On 20/06/2023	Spot Bond		100.00000	11.03048		100.00000	10.95051			0	0.00
N5G23U	On 20/06/2023	Spot Bond		100.00000	11.80939		100.00000	11.72377			0	0.00
NAM01	On 19/11/2022	Spot Bond		9.93000	92.47405		9.95000	92.30390			0	1,200,000,000.00
NAM02	On 29/06/2020	Spot Bond		9.56500	100.29612		9.58500	100.14141			0	1,500,000,000.00
NBK10A	On 25/07/2016	Spot Bond		7.75000	102.25253		7.75000	102.18812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK11A		On 28/11/2020	Spot Bond	9.45000	98.72806		9.47500	98.55133			0	5,000,000,000.00
NBK12A		On 19/03/2021	Spot Bond	9.06500	104.13238		9.08500	103.96871			1,500,000,000	500,000,000.00
NBK13A		On 19/03/2024	Spot Bond	9.53000	104.01994		9.55000	103.82356			0	50,000,000.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.78421			102.24332			0	75,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.42500	99.66740		9.44500	99.50274			1,500,000,000	500,000,000.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.82471			101.25918			0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.66500	99.30184		9.68500	99.13033			0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.86544			102.29955			0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.26000	98.80150		10.28000	98.60329			0	3,500,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.47051			101.76643			0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.44000	98.87943		10.46000	98.67206			0	500,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.84428			101.27326			0	0.00
NBK18A		On 01/06/2020	Spot Bond	9.40000	100.32897		9.42500	100.15722			0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.07092			100.20052			0	0.00
NBK19A		On 01/06/2022	Spot Bond	9.81500	100.04120		9.83500	99.86454			0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	99.97358			99.96130			0	0.00
NBK20A		On 01/06/2026	Spot Bond	10.51000	100.01018		10.53000	99.79911			0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.21880			100.16036			0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	101.10120			101.04214			0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	101.12086			101.57675			0	0.00
NBK23B		On 12/02/2020	Spot Bond	0.00000	101.15075			101.60488			0	0.00
NBK24B		On 11/02/2022	Spot Bond	0.00000	101.18663			101.63742			0	0.00
NBK25B		On 12/02/2025	Spot Bond	0.00000	101.23276			101.68203			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.69644			101.85415			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.71907			101.11356			0	1,910,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.86500		103.88770		6.85000	103.83300			0	36,097,445,600.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.74152			100.97472			0	18,759,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.03500		111.69896		9.00500	111.72646			1,710,000,000	3,630,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.83500		38.36664		10.85500	38.26980			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.75162			101.86653			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.79500		103.71649		7.79500	103.65185			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.26503			100.35436			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.28360			97.22817			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.71429			101.09893			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.47929			101.76664			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.46659			101.81182			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.77081			93.71348			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.10628			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.14895			101.60388			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.29662			100.42108			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.28152			100.40938			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.55263			100.52039			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.27224			100.40219			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.26347			100.20782			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.26328			100.20768			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.34573			101.73592			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.30323			100.23902			0	0.00	
NCLN83	On 20/03/2024	Spot Bond	10.00500	106.84545		10.02500	106.64310			0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.30138			100.23757			0	0.00	
NCLN85	On 20/03/2024	Spot Bond	10.04000	105.71063		10.06000	105.50572			0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.30323			100.23902			0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.27278			100.21512			0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.32235			100.26147			0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.30620			100.24135			0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.30991			100.24426			0	0.00	
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.70898			100.64703			0	0.00	
NCLN93	On 09/04/2018	Spot Bond	0.00000	99.94092			99.90816			0	0.00	
NCLN94	On 20/09/2020	Spot Bond	100.00000	1.00226		100.00000	100.00000			0.00	41,500,000,000	41,500,000,000.00
NED11	On 17/09/2015	Spot Bond	7.46500	103.72144		7.04000	103.74917			0.00	4,500,000,000	1,500,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.68636			101.96432			0	500,000,000.00	
NED14	On 29/11/2023	Spot Bond	0.00000	99.65107			100.05941			0	260,000,000.00	
NED15	On 08/04/2024	Spot Bond	10.16500	104.37379		10.18500	104.17336			0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	98.56285			98.51246			0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	101.90333			101.83650			0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000	101.95990			101.88585			0	0.00	
NED19	On 01/07/2025	Spot Bond	0.00000	100.15299			100.07741			0.00	320,000,000	160,000,000.00
NED20	On 01/07/2025	Spot Bond	11.32000	100.06632		11.34500	99.88374			0	1,500,000,000.00	
NED9	On 06/07/2017	Spot Bond	0.00000	99.99998			99.95860			0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.44500	117.76053		9.44500	117.67197			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.93035			101.28307			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.18500		171.29272		2.18500	171.11588			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.51000		112.96229		2.51000	112.84245			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.13553		3.45000	186.94057			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.90000		109.18072		2.90000	109.05121			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		141.69979		3.19000	141.54200			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.34992		3.10000	153.17706			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.82000		106.32389		8.84500	106.14631			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.45000		105.08252		9.47500	104.90342			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.04476			101.49080			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.86891			101.31705			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.89948			101.34539			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.88116			101.32841			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.93488			101.37822			400,000,000	200,000,000.00
NQ1B10	On 22/05/2020	Spot Bond	9.65000		106.20208		9.67500	105.99109			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.91779			101.36238			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.90558			101.35106			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		100.98725			101.42677			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.85000		105.09558		9.87500	104.91405			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.93000			101.37369			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.93610			101.37936			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.03966			101.47537			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.16143			101.58826			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.08720			101.51945			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.95441			101.39633			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.75500		111.27776	8.77500	111.13809				0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.51500		116.38283	9.53500	116.18138				0	800,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.08000		174.81043	2.08000	174.63144				0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.41000		114.31931	10.43000	114.06782				0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.72584			102.16768			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.47440			101.76990			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.32114			100.42671			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.66315			101.09195			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.84344			101.27094			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.95101			101.36183			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.16825			101.07837			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.97012	100.00000	17.83983				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		98.25580	100.00000	97.47805				0	0.00
OML01	On 27/10/2015	Spot Bond	6.95500		102.25818	6.94000	102.20576				0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.88360			101.30478			0	0.00
OML03	On 27/11/2024	Spot Bond	9.97000		98.49339	9.99500	98.32935				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.58006			100.69881			0	0.00
OML05	On 19/03/2025	Spot Bond	10.14500		101.44928	10.16500	101.29463				16,350,000,000	8,240,000,000.00
OML06	On 19/03/2027	Spot Bond	10.71000		101.19209	10.73000	101.01314				0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.26000		101.43547	11.28000	101.23007				0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.55012		100.00000	38.27063			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.07000			100.00000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.49411			102.43473			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.56955			100.90603			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.20172			101.14417			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.06727			101.00683			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.24007			100.22686			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.25789			100.14709			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.58292			101.97072			6,800,000,000	3,400,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.71500		100.80357		9.73500	100.63607			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.36608			101.65854			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.40369			101.69444			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.42061			101.71060			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.45821			101.74649			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.61984			101.90077			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.65742			101.93664			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.51758			101.89967			0	0.00
R010P	On 21/12/2025	Spot Bond	8.08000		43.67196		8.10000	43.55589			0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.52557		5.95000	105.47762			14,594,394,100	85,194,394,100.00
R158P	On 15/09/2015	Spot Bond	6.62500		98.72770		6.62500	98.67465			0	0.00
R159	On 15/09/2016	Spot Bond	6.72500		111.76259		6.72500	111.70234			69,902,716,300	66,450,095,100.00
R159P	On 15/09/2016	Spot Bond	6.55500		92.59429		6.55500	92.54561			0	0.00
R186	On 21/12/2026	Spot Bond	8.26000		116.81439		8.28000	116.57454			99,549,390,300	47,584,896,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	8.00000	40.70328	8.02000	40.58751	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.92000	37.99494	7.94000	37.87980	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.67500	287.57320	1.67500	287.28819	0.00	415,888,900	21,243,533,200.00			
R202	On 07/12/2033	Spot Bond	1.81000	235.11114	1.81000	234.87556	0.00	1,696,839,600	01,476,662,800.00			
R2023	On 28/02/2023	Spot Bond	8.13000	100.54535	8.15000	100.36921	0.00	19,985,695,300	68,434,576,000.00			
R203	On 15/09/2017	Spot Bond	7.19000	104.63162	7.21500	104.52059	0.00	82,056,732,800	33,964,268,600.00			
R2030	On 31/01/2030	Spot Bond	8.68000	97.87503	8.69500	97.68834	0.00	44,226,044,000	68,317,344,000.00			
R2032	On 31/03/2032	Spot Bond	8.78000	97.56103	8.79500	97.36653	0.00	47,012,296,500	74,125,996,500.00			
R2037	On 31/01/2037	Spot Bond	8.89500	99.89078	8.91500	99.63420	0.00	24,779,451,500	61,335,551,500.00			
R204	On 21/12/2018	Spot Bond	7.53500	101.71542	7.55500	101.59322	0.00	63,117,806,000	73,011,118,900.00			
R2044	On 31/01/2044	Spot Bond	8.94500	101.75822	8.96500	101.48303	0.00	33,917,602,900	53,321,202,900.00			
R2048	On 28/02/2048	Spot Bond	8.93500	101.07193	8.95000	100.84463	0.00	66,171,206,800	39,068,988,800.00			
R207	On 15/01/2020	Spot Bond	7.77000	97.87098	7.79500	101.33218	0.00	67,178,193,000	90,110,071,500.00			
R208	On 31/03/2021	Spot Bond	7.91500	96.48434	7.93500	96.33505	0.00	30,667,627,500	82,160,827,800.00			
R209	On 31/03/2036	Spot Bond	8.84000	77.21498	8.85500	77.04581	0.00	26,144,930,600	21,363,005,800.00			
R210	On 31/03/2028	Spot Bond	1.70000	178.34982	1.70000	178.17270	0.00	342,539,300	35,102,534,400.00			
R211	On 31/01/2017	Spot Bond	0.65000	135.08274	0.65000	134.96008	0.00	16,413,000	45,599,809,400.00			
R212	On 31/01/2022	Spot Bond	1.63500	140.16025	1.64000	139.97982	0.00	3,922,314,500	27,075,574,800.00			
R213	On 28/02/2031	Spot Bond	8.72000	87.87994	8.73500	87.70543	0.00	12,043,022,900	27,493,470,400.00			
R214	On 28/02/2041	Spot Bond	8.88000	78.32952	8.90000	78.11301	0.00	75,852,063,200	82,570,244,600.00			
R228C	On 15/09/2015	Spot Bond	6.62500	98.72770	6.62500	98.67465	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.54500	95.63548	6.54500	95.58528	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.55500	92.59429	6.55500	92.54561	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
R328C	On 21/12/2015	Spot Bond	6.56500	97.06693	6.56500	97.01612	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.54500	94.01062	6.54500	93.96100	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.60500	90.95449	6.60500	90.90605	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.16500	87.11791	7.19000	87.02632	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.21500	84.00509	7.24000	83.90634	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.54000	80.33161	7.56000	80.23699	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.52000	77.46476	7.54000	77.36618	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.50000	74.71463	7.52000	74.61247	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.49000	72.04506	7.51000	71.93967	0.00	0	0.00			
R337C	On 21/06/2020	Spot Bond	7.73000	68.65271	7.75500	68.52807	0.00	0	0.00			
R338C	On 21/12/2020	Spot Bond	7.71000	66.16754	7.73500	66.03956	0.00	0	0.00			
R339C	On 21/06/2021	Spot Bond	7.83500	63.25628	7.85500	63.14389	0.00	0	0.00			
R340C	On 21/12/2021	Spot Bond	7.80500	60.98525	7.82500	60.87117	0.00	0	0.00			
R341C	On 21/06/2022	Spot Bond	7.77500	58.81275	7.79500	58.69721	0.00	0	0.00			
R342C	On 21/12/2022	Spot Bond	7.74500	56.73404	7.76500	56.61726	0.00	0	0.00			
R343C	On 21/06/2023	Spot Bond	7.70500	54.78660	7.72500	54.66872	0.00	0	0.00			
R344C	On 21/12/2023	Spot Bond	7.66500	52.92642	7.68500	52.80761	0.00	0	0.00			
R345C	On 21/06/2024	Spot Bond	8.20000	48.67627	8.22000	48.56048	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.16000	46.92942	8.18000	46.81342	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.12000	45.26268	8.14000	45.14660	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.08000	43.67196	8.10000	43.55589	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.04000	42.15337	8.06000	42.03741	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	8.00000	40.70328	8.02000	40.58751	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.96000	39.31822	7.98000	39.20273	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	
R352C	On 21/12/2027	Spot Bond		7.92000	37.99494		7.94000	37.87980			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.62150			103.64849			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.28488			104.28050			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	103.09242			103.14997			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.62603			100.91390			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		31.27320		100.00000	31.04646			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.05280		100.00000	15.93515			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.59480		100.00000	29.38023			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		93.70775		100.00000	93.01017			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		40.76069		100.00000	40.46517			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.79254		100.00000	16.67078			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.48513		100.00000	21.35977			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.53654		100.00000	8.52814			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.57556		100.00000	16.09503			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.61904		100.00000	12.91712			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.70787		100.00000	9.78381			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.53456			100.81809			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.49378			100.60403			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.85431			101.28093			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.89761			101.32066			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.81740			101.26055			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	102.03014			101.97158			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.25216			100.19522			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
RDFC23	On 25/11/2015	Spot Bond	0.00000	100.76274			100.70728			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000	100.79470			100.73687			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000	101.01354			101.46250			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000	100.84740			100.79238			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000	100.84107			100.76026			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.87270		100.00000	16.75037			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.83620		100.00000	11.75039			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.80643		100.00000	9.73534			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.06154		100.00000	8.99585			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.03956			101.49892			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.87919			102.33404			0	50,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.33580			101.75939			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.62619			100.93682			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.96344			102.10692			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.81912			101.24113			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.61104			100.94265			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.07597			100.01896			0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	101.62553			101.74547			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	87.09243			86.94305			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	85.04549			84.91185			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	93.96060			93.75929			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	93.18118			92.96977			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.21156			100.16671			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000		82.56427			82.48078			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		96.54109			96.72027			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.17919		12.35000	107.07280			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.58404		100.00000	15.47105			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.47054			101.70453			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.00794		100.00000	5.96485			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		40.85968		100.00000	40.56021			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.23456		100.00000	59.79786			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.22967		100.00000	12.93772			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		44.10890		100.00000	43.78912			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.18393			102.06033			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.30075			80.58120			0	0.00
RW21	On 21/04/2021	Spot Bond	9.28500		105.05924		9.30500	104.89126			0	5,448,000,000.00
RW23	On 10/12/2023	Spot Bond	9.65000		99.86676		9.67000	99.67663			0	0.00
RW28	On 10/12/2028	Spot Bond	9.98000		102.64998		9.99500	102.45692			4,460,000,000	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.83611			96.80028			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.92500		104.96875		7.92500	104.90227			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.90088			101.33624			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.44000		101.37018		9.46500	101.24055			0	1,000,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.37951			102.56512			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.54952			101.77474			0	20,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.88696			103.26202			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		101.08944			101.29088			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.67385			101.87765			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.90237			101.26880			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.78882			102.09065			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.03525			101.43893			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.73000		100.40896		11.75000	100.22332			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.03500		100.45134		9.05500	100.33096			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500		105.22409		7.44000	105.16372			0	400,000,000.00
SBN29	On 15/09/2015	Spot Bond	8.04500		105.10519		8.04500	105.03680			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500		105.27253		7.20000	105.21416			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.59000		101.84604		8.61500	101.72721			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000		105.24326		7.34500	105.18368			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.08500		105.09714		8.08500	105.02842			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.43405			100.66213			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.05988			99.99985			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.06000		104.21337		8.08500	104.09577			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.75452			102.04928			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.29266			100.39909			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.42722			101.51413			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.67500		102.60238		9.69500	102.43256			0	540,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.16000		100.68138		10.18000	100.47099			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.19392			101.64602			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.04821			101.49211			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.91545			102.35938			0	1,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS25	On 24/05/2019	Spot Bond		8.85500	101.06770		8.87500	100.93166			0	1,260,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	26.31259		100.00000	26.13635			0	0.00
SBS27	On 20/02/2024	Spot Bond		9.67000	106.43349		9.69000	106.23296			0	2,990,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.22031			101.41027			0	150,000,000.00
SBS29	On 12/06/2019	Spot Bond		9.48000	98.01347		9.50000	97.87557			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.17000	88.12643		10.19000	87.93689			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.67932			99.92332			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.91000	99.76455		9.93000	99.54819			0	1,440,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.33729			100.46588			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.34646			100.47334			0	0.00
SBS34	On 19/09/2024	Spot Bond		10.06000	103.19811		10.08000	102.99710			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	101.32784			101.67721			0	791,000,000.00
SBS36	On 29/01/2020	Spot Bond		0.00000	101.41093			101.75874			0	0.00
SBS37	On 29/01/2020	Spot Bond		9.16000	99.13050		9.18500	98.96774			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.32000	96.58899		10.34000	96.39472			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.87000	95.83642		10.88500	95.65081			0	0.00
SBS4	On 16/11/2021	Spot Bond		9.61500	96.42382		9.63500	96.25924			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.36500	103.82078		7.36500	103.75857			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.28500	275.60719		2.28500	275.32041			0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.26000	133.83141		1.26000	133.70316			0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	22.55281		100.00000	22.38931			0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.71633			101.65596			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		34.48027		100.00000	34.23029			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		132.49499		1.92000	132.36084			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.65641		6.50000	101.60313			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.43438			101.66029			0	100,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.56521			101.52589			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69000		100.27102		8.71500	100.15632			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.20337			101.44181			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.06864			100.04555			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.27352			100.21570			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		36.81389		100.00000	36.54699			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.61200		10.00000	110.52600			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.51174			100.75291			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.46750			100.66183			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		52.07671		100.00000	51.69915			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.46237		100.00000	40.16901			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		41.89372		100.00000	41.58998			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.53000		104.44453		9.55500	104.31653			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.75600			101.68643			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.94282			101.38046			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.14768			100.10798			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS24	On 29/06/2020	Spot Bond	0.00000		100.15320			100.11106			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.81500		100.24171		9.83500	100.08558			0	100,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.12864			100.06524			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.97500		105.47510		7.97500	105.40676			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.18500		102.08491		9.30500	101.69280			8,600,000,000	2,150,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.59000		101.84604		8.61500	101.72721			0	4,270,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.95728			101.41026			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.97620			101.43355			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.35170			101.80608			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.91774			100.85809			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.94248			100.88118			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.90575			101.28642			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.29000		101.44101		8.31500	101.35005			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		99.98506			101.86433			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.80375			101.74583			0	0.00
SSA06	On 16/04/2020	Spot Bond	9.50500		96.31251		9.52500	96.16627			2,060,000,000	3,170,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.78742			101.17569			0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.22510			100.20348			0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.52637			101.81159			0	0.00
SSN004	On 31/03/2021	Spot Bond	9.48500		89.88216		9.50500	89.73342			0	0.00
SSN005	On 31/03/2021	Spot Bond	9.48500		89.88216		9.50500	89.73342			0	0.00
SSN007	On 15/01/2020	Spot Bond	9.19000		92.77187		9.21500	96.23006			0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.39783			100.57261			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	8.07000	102.86919		8.09500	102.75320			0	0.00
SSN011	On 31/01/2025	Spot Bond	2.40000	114.03021		2.40000	113.91026			0	0.00
SSN012	On 21/12/2018	Spot Bond	8.84500	97.84973		8.86500	97.72262			0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000	100.94149		8.50000	100.87230			0	0.00
SSN017	On 21/12/2026	Spot Bond	10.30000	101.74795		10.32000	101.53029			0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.68293			101.07060			0	0.00
SSN021	On 28/02/2031	Spot Bond	10.59000	75.25691		10.60500	75.10364			0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.64636			101.78536			0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	99.79494			101.58840			0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.24553			100.28866			0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	99.77093			101.77541			0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.17498			100.10098			0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.89447			100.83078			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	100.41331			100.34888			0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000	100.76470			101.14446			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	99.07410			99.01963			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	99.73722			99.68466			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	98.80501			98.85773			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	98.80459			98.85732			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	98.90906			98.96184			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	99.30892			99.25576			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	99.24238			99.18953			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	99.25563			99.20246			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1243	On 17/08/2015	Spot Bond	0.00000		99.25774			99.20472			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.23790			99.18473			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.18473			99.13156			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.05955			99.00631			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		98.85838			98.80486			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		98.82934			98.77612			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		98.73195			98.67912			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		99.51781			99.49772			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.42500		104.66554		6.41000	104.61489			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.91000		102.95702		8.93000	102.75046			0	250,000,000.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.93630			100.87541			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		101.00100			101.45086			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.42000		100.02624		9.44500	99.64202			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		60.33388		100.00000	59.89645			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.47843			101.60425			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.21150			101.62952			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.68654			101.07386			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.26551			100.39699			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.27876			100.40727			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.88741						0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		86.71605		100.00000	86.35523			0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		102.56943			102.45776			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.30946			101.25202			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		101.29969			101.24184			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		101.32841			101.65122		0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.62500		104.88840		7.62500	104.82338		0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.56729			101.50529		0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.60924			101.54556		0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.65077		7.83000	103.58481		0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.54422			101.48315		0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.59666			101.53348		0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		103.73213			103.66313		0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.54422			101.48315		0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.59666			101.53348		0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		103.33874		7.16000	103.27851		0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.69941			101.63210		0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.69102			101.62405		0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.89222			101.81714		0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.86498			101.79100		0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.68719			102.57978		0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.59317			102.48960		0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.54213			101.48113		0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.60924			101.54556		0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.06980		8.73000	103.99613		0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.28622			101.22477		0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.59666			101.53348		0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	9.00500		101.72666		9.02500	101.60093		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	
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.11370			101.23589			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.61311			101.73356			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.70360			101.63612			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.68054			101.61399			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.68885			101.80627			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.88803			101.81312			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.87965			101.80508			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.82347			101.93551			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.54092			102.43949			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.54928			102.44751			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.52763			102.61139			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.92392			100.86386			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.95484			100.89272			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.37000		102.72803		9.39500	102.56633			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.93630			100.87541			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.97957			100.91580			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.28000		100.67623		9.30500	100.51760			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.95111			101.40454			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.00100			101.45086			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.39000		99.52709		9.41500	99.37409			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.03514			100.96768			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.03514			100.96768			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.05710			101.50294			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.05710			101.50294			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
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.13378			101.05976			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.13378			101.05976			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.15675			101.59546			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.15550			101.59430			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.53249			101.43182			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.53249			101.43182			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	101.74854			102.15875			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.55301			101.96330			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.61521			101.73558			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.01596		101.06155	6.96406			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.76176			101.88629			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.58365			101.70528			0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.95042			102.07408			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.58365			101.70528			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.60469			101.72548			0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.61521			101.73558			0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.57103			101.69316			0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.60469			101.72548			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.72040			101.83656			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.72040			101.83656			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.72040			101.83656			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.88867			101.99810			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.93073			102.03847			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.87815			101.98800			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.71880			102.79486			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.77130			102.84524			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.75030			102.82509			0	0.00
TL20	On 22/02/2020	Spot Bond	9.65000	88.96574		9.67500	88.81612			1,140,000,000	570,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	110.61200		10.00000	110.52600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.34000	103.22353		8.36500	103.10146			0	9,800,000,000.00
TN20	On 17/09/2020	Spot Bond	9.64500	106.56963		9.66500	106.40569			51,800,000	12,310,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.76645		100.00000	1.75350			0	0.00
TN23	On 06/11/2023	Spot Bond	9.88000	106.90473		9.90000	106.70506			0	10,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.02000	100.31336		10.04000	100.10950			0	13,050,000,000.00
TN27	On 14/11/2027	Spot Bond	10.06000	93.15765		10.08000	92.95154			0	8,770,000,000.00
TN30	On 09/10/2030	Spot Bond	10.47000	102.71733		10.48500	102.51820			0	3,220,000,000.00
TN40	On 09/10/2040	Spot Bond	10.80500	102.07606		10.82500	101.81681			0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.52102			100.82209			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.78725			101.23095			0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.08112			101.54027			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.10801			101.56550			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.11076			101.56806			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TORQ5	On 15/04/2022	Spot Bond			0.00000		101.24336			101.69234			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond			0.00000		101.51818			101.94999			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond			0.00000		101.10942			101.56683			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond			10.00000		110.61200	10.00000	110.52600				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond			0.00000		99.99999			99.95269			0.00	0	50,000,000.00
TPDA03	On 05/04/2018	Spot Bond			0.00000		99.99998			99.95147			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond			0.00000		99.92981			99.91174			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond			0.00000		99.60549			99.58301			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond			10.00000		100.16075	10.00000	100.08034				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond			9.75000		100.15674	9.75000	100.07835				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		10.15612	100.00000	10.07776				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.41569			100.35716			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.44085			100.37869			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.06452	100.00000	8.00605				0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		8.59171	100.00000	8.52943				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.45481			100.39064			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		8.90803	100.00000	8.84345				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.45760			100.39303			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.17162	100.00000	9.10513				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.53549			100.45970			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.38749	100.00000	12.29768				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.70651			100.60602			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		15.91967	100.00000	15.80425				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
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.41051		100.00000	13.31328			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.94414			99.88829			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.68915			99.63430			0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.42783			99.37246			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.15947			99.10343			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.89446			98.83824			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		104.28501			104.16920			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		103.09016			102.97571			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.84048			97.78415			0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.35111			97.29554			0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.03761			96.98100			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.33908			96.28389			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.11304			96.05830			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.77345			95.71759			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.45736			95.40081			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.09596			95.03827			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.82678			94.76909			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.65900			97.60456			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.07053			94.01333			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.74427			93.68652			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.40096			93.34257			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		99.78767			99.84558			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.48229		100.00000	14.37730			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.86904			102.81315			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC090		On 21/09/2015	Spot Bond	0.00000	100.25415			100.20050			0.00	0	0.00
TWC092		On 10/07/2015	Spot Bond	0.00000	101.49773			101.44424			0.00	0	0.00
TWC093		On 13/07/2015	Spot Bond	0.00000	101.46207			101.40858			0.00	0	0.00
TWC094		On 15/07/2015	Spot Bond	0.00000	101.42641			101.37292			0.00	0	0.00
TWC095		On 16/10/2015	Spot Bond	0.00000	101.42825			101.37174			0.00	0	0.00
TWC096		On 24/07/2015	Spot Bond	0.00000	101.37292			101.31943			0.00	0	0.00
TWC097		On 27/07/2015	Spot Bond	0.00000	101.32125			101.26769			0.00	0	0.00
TWC098		On 06/11/2015	Spot Bond	0.00000	101.03592			100.98034			0.00	0	0.00
TWC099		On 18/08/2015	Spot Bond	0.00000	100.88267			100.82863			0.00	0	0.00
TWC100		On 21/08/2015	Spot Bond	0.00000	100.75082			100.69719			0.00	0	0.00
TWC101		On 26/08/2015	Spot Bond	0.00000	100.61321			100.55910			0.00	0	0.00
TWC102		On 24/08/2015	Spot Bond	0.00000	100.72055			100.66651			0.00	0	0.00
TWC103		On 25/11/2015	Spot Bond	0.00000	100.75392			100.69912			0.00	0	0.00
TWC104		On 16/07/2015	Spot Bond	0.00000	100.24471			100.19227			0.00	0	0.00
TWCJ18		On 13/07/2015	Spot Bond	0.00000	101.62832			101.56875			0.00	0	0.00
TWCJ19		On 26/08/2015	Spot Bond	0.00000	100.67842			100.61856			0.00	0	0.00
TWCM18		On 13/07/2015	Spot Bond	0.00000	101.49577			101.44105			0.00	0	0.00
TWCM19		On 26/08/2015	Spot Bond	0.00000	100.62439			100.56930			0.00	0	0.00
UG21		On 02/03/2021	Spot Bond	9.31500	109.62269		9.33500	109.45156			0.00	0	0.00
UTR042		On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U		On 20/01/2023	Spot Bond	100.00000	7.83719		100.00000	7.79022			0.00	0	0.00
VJA02U		On 20/04/2023	Spot Bond	100.00000	7.94653		100.00000	7.84482			0.00	0	0.00
VJB01U		On 20/01/2023	Spot Bond	100.00000	7.65629		100.00000	7.61040			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	
VJB02U	On 20/04/2023	Spot Bond			100.00000		7.85629	100.00000	7.75574				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond			0.00000		103.15251		103.09377				0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond			0.00000		101.10926		101.04984				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond			100.00000		85.88235	100.00000	85.28037				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond			0.00000		102.00146		101.94201				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond			0.00000		100.21589		100.15824				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond			0.00000		101.24597		101.69716				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond			0.00000		101.24765		101.69874				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond			0.00000		100.14201		100.12737				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond			0.00000		100.14585		100.12956				0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond			0.00000		101.22678		101.67901				0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond			0.00000		100.58614		100.52407				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond			100.00000		7.35834	100.00000	7.31425				0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond			100.00000		7.61099	100.00000	7.51358				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond			100.00000		7.17744	100.00000	7.13443				0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond			100.00000		7.52076	100.00000	7.42450				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond			100.00000		0.00033	100.00000	0.00033				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond			7.11500		105.85215	7.11500	105.79184				0.00	0	2,400,000,000.00
WS05	On 01/08/2018	Spot Bond			1.19000		246.12484	1.19000	245.89036				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond			7.69000		103.20835	7.71500	103.10074				0.00	11,708,100,000	11,900,000,000.00
WSP3	On 28/05/2019	Spot Bond			8.09000		103.92754	8.11000	103.79335				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond			8.39500		103.32619	8.42000	103.15671				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond			8.61500		102.68864	8.63500	102.52604				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond			5.84500		98.34637	5.83000	98.30421				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
Z071	On 01/07/2015	Spot Bond	5.91000	99.91911		5.91000	99.96763			0	0.00
Z083	On 30/09/2019	Spot Bond	7.48000	73.27856		7.50000	73.17484			0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	77.49469		100.00000	77.00422			0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	43.28025		100.00000	43.03438			0	0.00

**Total for j-Bonds :** 0.00 18,008,991,302 171 167 270 500.00

**Grand Total:** 0.00 18,009,058,041 171 170 515 316.00