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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2015

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 13/07/2015	Any day expiry		12.51200	12.51200		12.54650	12.54650		13.17	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.52040	12.52040		12.56150	12.56150		13.98	0	2,491.00
\$ / R	On 23/07/2015	Any day expiry		12.52690	12.52690		12.53120	12.53120		14.54	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	156.14270	0.15614	0.00000	0.00000		156.143	14.55	10,000	10,000.00
\$ / R	On 29/07/2015	Any day expiry		12.54010	12.54010		12.58100	12.58100		14.14	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.01820	0.00002	0.13510	0.00014		0.018	17.69	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.41780	0.00042	0.58210	0.00058		0.418	18.10	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	102.65460	0.10265	124.56930	0.12457		102.655	14.81	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	47.21450	0.04721	61.58790	0.06159		47.214	15.91	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	477.11450	0.47711	450.58790	0.45059		477.114	15.91	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.28200	0.00028	0.56610	0.00057		0.282	34.60	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.57070	12.57070		12.61140	12.61140		13.74	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.59850	12.59850		12.63990	12.63990		13.84	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	298.71040	0.29871	329.04110	0.32904		298.710	13.71	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry		12.60060	12.60060		12.64200	12.64200		13.87	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	103.00620	0.10301	118.71280	0.11871		103.006	15.55	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	612.40620	0.61241	586.71280	0.58671		612.406	15.55	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.60280	12.60280		12.64420	12.64420		13.88	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	1.02850	0.00103		1.05080	0.00105	1.028	16.23	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	2.41720	0.00242		2.40530	0.00241	2.417	14.62	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	135.54610	0.13555		154.06290	0.15406	135.546	15.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.05730	0.00006		0.07630	0.00008	0.057	20.84	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.61130	12.61130		12.65300	12.65300		13.77	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.63260	12.63260		12.67480	12.67480		13.91	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.64120	12.64120		12.68370	12.68370		13.93	0.00	27,374	554,494.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.39220	0.00139		1.44400	0.00144	1.392	16.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,042.72910	2.04273	2,085.28010	2.08528	2,042.729	3.753	16.32	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	3.75340	0.00375		3.74830	0.00375	3.753	14.98	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,645.13650	1.64514	1,687.62450	1.68762	1,645.136	3.936	14.91	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	3.93650	0.00394		3.92450	0.00392	3.936	14.91	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,477.10990	1.47711	1,519.50760	1.51951	1,477.110	7.886	14.32	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	6.35090	0.00635		6.22560	0.00623	6.351	14.21	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	6.99180	0.00699		6.83130	0.00683	6.992	14.07	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	7.88590	0.00789		7.67410	0.00767	7.886	13.90	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	14.45210	0.01445		13.28100	0.01328	14.452	13.42	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	16.49420	0.01649		15.22870	0.01523	16.494	13.38	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	20.02530	0.02003		18.60880	0.01861	20.025	13.33	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,061.22530	1.06123	1,102.30880	1.10231	1,061.225	21.339	13.33	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	21.33950	0.02134		19.86890	0.01987	21.339	13.31	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	31.81140	0.03181		29.95410	0.02995	31.811	13.19	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	36.85990	0.03686		34.83210	0.03483	36.860	13.15	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	705.41250	0.70541	745.03080	0.74503	705.413	64.213	12.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	64.21250	0.06421		61.33080	0.06133	64.213	12.97	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	673.85440	0.67385	711.89490	0.71189	673.854	658.359	13.03	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.06	Call	658.35890	0.65836	695.87410	0.69587	658.359	643.055	13.06	0.00	3,717	0.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	643.05520	0.64306	680.34620	0.68035	643.055	627.949	13.09	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	627.94950	0.62795	665.00900	0.66501	627.949	86.750	13.12	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	86.74950	0.08675		81.30900	0.08131	86.750	13.12	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	605.66550	0.60567	642.36690	0.64237	605.666	591.28460	13.16	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	555.46910	0.55547	591.28460	0.59128	555.469	534.748	13.27	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	534.74790	0.53475	570.16280	0.57016	534.748	139.02570	13.31	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	147.09260	0.14709		139.02570	0.13903	147.093	13.42	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	185.42110	0.18542		175.84700	0.17585	185.421	13.56	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	403.51490	0.40351	435.80510	0.43581	403.515	349.58280	13.62	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	220.10280	0.22010		209.24280	0.20924	220.103	13.68	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	370.53220	0.37053	401.83800	0.40184	370.532	319.98710	13.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	319.98710	0.31999	349.58280	0.34958	319.987	310.531	13.86	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	310.53120	0.31053	339.77520	0.33978	310.531	288.532	13.89	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	288.53220	0.28853	316.18470	0.31618	288.532	257.720	14.00	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	257.72000	0.25772	282.68810	0.28269	257.720	208.154	14.25	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	208.15410	0.20815	229.95400	0.22995	208.154	181.70550	14.71	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	539.21180	0.53921	516.52130	0.51652	539.212	180.412	15.03	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	180.41180	0.18041	200.22130	0.20022	180.412	165.572	15.03	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	165.57210	0.16557	184.24130	0.18424	165.572	163.222	15.21	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	163.22230	0.16322	181.70550	0.18171	163.222	156.373	15.24	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	156.37250	0.15637	174.30720	0.17431	156.373		15.34	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	145.60430		0.14560		162.64790	0.16265	145.604	15.49	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	735.10720		0.73511		707.97330	0.70797	735.107	15.80	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	121.05480		0.12105		135.94490	0.13594	121.055	15.90	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	102.92330		0.10292		115.67590	0.11568	102.923	16.31	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	48.39950		0.04840		55.05090	0.05505	48.399	18.42	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	34.05980		0.03406		38.78050	0.03878	34.060	19.41	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	28.84810		0.02885		32.83700	0.03284	28.848	19.91	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	25.11280		0.02511		28.56760	0.02857	25.113	20.33	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.67290		12.67290		12.71450	12.71450		14.08	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	4.06040		0.00406		4.04530	0.00405	4.060	15.38	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	8.88900		0.00889		8.77310	0.00877	8.889	14.31	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	15.52120		0.01552		15.20530	0.01521	15.521	13.55	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	160.16730		0.16017		175.13460	0.17513	160.167	15.91	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	70.58370		0.07058		77.64690	0.07765	70.584	18.31	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	12.72980		0.01273		13.99190	0.01399	12.730	28.52	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.67740		12.67740		12.71890	12.71890		14.27	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.74030		12.74030		12.78190	12.78190		14.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	8.78640		0.00879		8.57950	0.00858	8.786	15.14	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	17.60320		0.01760		17.10830	0.01711	17.603	14.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	179.78370		0.17978		192.44600	0.19245	179.784	16.71	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	27.61340		0.02761		30.29100	0.03029	27.613	27.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.80280		12.80280		12.84580	12.84580		14.52	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	12.87850		0.01288		12.97760	0.01298	12.878	14.76	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	25.01490		0.02501		24.77660	0.02478	25.015	14.13	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	190.33250		0.19033		203.10880	0.20311	190.333	17.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	32.33120		0.03233		35.79410	0.03579	32.331	27.27	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.83180		12.83180		12.87550	12.87550		14.59	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.83850		12.83850		12.88240	12.88240		14.61	0.00	1,278	139,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,910.32770		1.91033		1,954.11980	1.95412	1,910.328	14.57	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	21.82770		0.02183		21.71980	0.02172	21.828	14.57	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,862.28180		1.86228		1,906.02290	1.90602	1,862.282	14.48	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,671.83840		1.67184		1,715.29540	1.71530	1,671.838	14.10	0.00	400	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,484.83150		1.48483		1,527.83890	1.52784	1,484.831	13.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	65.19710		0.06520		62.25720	0.06226	65.197	13.44	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	66.50470		0.06650		63.51310	0.06351	66.505	13.44	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	87.05580		0.08706		83.30340	0.08330	87.056	13.41	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	95.48530		0.09549		91.42950	0.09143	95.485	13.40	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	114.21770		0.11422		109.49980	0.10950	114.218	13.38	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	135.60990		0.13561		130.15870	0.13016	135.610	13.37	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	898.35470		0.89835		935.99480	0.93599	898.355	13.35	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	861.60260		0.86160		898.80960	0.89881	861.603	13.34	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	854.34710		0.85435		891.46400	0.89146	854.347	13.34	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	181.42460		0.18142		174.46190	0.17446	181.425	13.33	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	825.64220		0.82564		862.38310	0.86238	825.642	13.33	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	337.33730		0.33734		322.80400	0.32280	337.337	14.04	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	610.71810		0.61072		639.95860	0.63996	610.718	14.06	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	605.63600		0.60564		634.75040	0.63475	605.636	14.08	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	595.57970		0.59558		624.44190	0.62444	595.580	14.12	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	462.70190	0.46270	486.92850	0.48693	462.702	14.74	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	426.60180	0.42660	449.54820	0.44955	426.602	14.99	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	393.49020	0.39349	415.20940	0.41521	393.490	15.24	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	363.15800	0.36316	383.70350	0.38370	363.158	15.49	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	340.75570	0.34076	360.40020	0.36040	340.756	15.70	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	310.01250	0.31001	328.37480	0.32837	310.013	16.00	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	300.48060	0.30048	318.43150	0.31843	300.481	16.10	0.00	200	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	286.80800	0.28681	304.15870	0.30416	286.808	16.25	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	254.12520	0.25413	269.83860	0.26984	254.125	16.67	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	154.15530	0.15416	164.68960	0.16469	154.155	18.50	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	114.64020	0.11464	122.74330	0.12274	114.640	19.70	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	106.20400	0.10620	113.76400	0.11376	106.204	20.02	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	104.38380	0.10438	111.82310	0.11182	104.384	20.10	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	79.55820	0.07956	82.26730	0.08227	79.558	22.91	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.86080	12.86080	12.90520	12.90520		14.55	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	19.03170	0.01903	18.96740	0.01897	19.032	14.85	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	33.61330	0.03361	33.13130	0.03313	33.613	14.18	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	195.44070	0.19544	208.43110	0.20843	195.441	17.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	35.84110	0.03584	38.96720	0.03897	35.841	26.72	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.91210	12.91210	12.93210	12.93210		14.63	0.00	1,150	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.94400	12.94400	12.98980	12.98980		14.76	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	115.75190	0.11575	110.68920	0.11069	115.752	13.33	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	556.31090	0.55631	582.73050	0.58273	556.311	14.81	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	505.95990	0.50596	530.59240	0.53059	505.960	15.15	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	218.15300	0.21815	232.05280	0.23205	218.153	18.42	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.98060	12.98060	13.02650	13.02650		14.90	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	90.78610	0.09079	88.61250	0.08861	90.786	13.46	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	157.99710	0.15800	168.37850	0.16838	157.997	20.42	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			13.01020	13.01020	13.05630	13.05630		14.89	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	126.21920	0.12622	120.60410	0.12060	126.219	13.30	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	225.24640	0.22525	238.37890	0.23838	225.246	19.10	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			13.04450	13.04450	13.09070	13.09070		15.00	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.05130		13.05130	13.05130	13.09750	13.09750		15.00	0.00	0	10,878.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	50.11470	0.05011	49.42660	0.04943	50.115	14.25	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	94.76380	0.09476	92.65490	0.09265	94.764	13.51	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	130.74900	0.13075	124.83740	0.12484	130.749	13.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	137.04190	0.13704	130.89450	0.13089	137.042	13.25	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	154.87470	0.15487	148.13940	0.14814	154.875	13.29	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	164.37520	0.16438	157.33810	0.15734	164.375	13.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	206.43370	0.20643	198.11590	0.19812	206.434	13.39	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	393.89930	0.39390	412.04420	0.41204	393.899	17.04	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	327.48080	0.32748	343.37430	0.34337	327.481	17.89	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	285.98940	0.28599	300.64630	0.30065	285.989	18.50	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	180.26630	0.18027	188.08430	0.18808	180.266	21.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	171.33670	0.17134	178.87500	0.17887	171.337	24.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	25.70400	0.02570	30.07760	0.03008	25.704	25.89	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.08560	13.08560	13.13190	13.13190		15.10	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	134.18250	0.13418	130.76030	0.13076	134.183	13.18	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	235.70760	0.23571	248.14510	0.24815	235.708	19.84	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.15010	13.15010	13.19740	13.19740		15.20	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	143.87720	0.14388	141.14050	0.14114	143.877	13.23	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	241.22050	0.24122	253.26290	0.25326	241.220	20.57	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.22240	13.22240	13.27120	13.27120		15.32	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	154.13780	0.15414	152.24980	0.15225	154.138	13.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	265.29150	0.26529	274.65790	0.27466	265.292	21.85	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.24580	13.24580	13.29500	13.29500		15.41	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	257.18030	0.25718	250.30610	0.25031	257.180	13.44	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	323.76380	0.32376	338.09190	0.33809	323.764	19.99	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.25270	13.25270	13.30210	13.30210		15.41	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.26210	13.26210	13.31160	13.31160		15.41	0.00	0	5,470.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	246.00530	0.24601	239.72260	0.23972	246.005	13.40	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	400.14110	0.40014	416.66160	0.41666	400.141	18.94	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.29710	13.29710	13.34730	13.34730		15.50	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	162.18840	0.16219	161.11960	0.16112	162.188	13.32	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	298.82430	0.29882	308.19870	0.30820	298.824	23.28	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.36180	13.36180	13.41230	13.41230		15.65	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	171.74980	0.17175	170.53000	0.17053	171.750	13.40	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	332.08630	0.33209	336.63230	0.33663	332.086	24.76	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.42550	13.42550	13.47610	13.47610		15.91	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	184.44310	0.18444	181.18910	0.18119	184.443	13.56	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	332.33440	0.33233	345.41280	0.34541	332.334	25.43	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			13.47650	13.47650	13.52710	13.52710		16.04	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.49560	13.49560	13.54630	13.54630		16.06	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	194.16100	0.19416	189.04470	0.18904	194.161	13.63	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	308.64680	0.30865	319.64980	0.31965	308.647	25.19	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.55510	13.55510	13.60580	13.60580		16.17	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	201.42800	0.20143	194.97750	0.19498	201.428	13.66	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	286.22890	0.28623	301.15850	0.30116	286.229	25.02	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.62520	13.62520	13.67600	13.67600		16.36	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	209.72990	0.20973	201.72250	0.20172	209.730	13.71	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	266.20670	0.26621	274.11840	0.27412	266.207	24.95	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.65920	13.65920	13.71000	13.71000		16.35	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.66980	13.66980	13.72070	13.72070		16.37	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	209.55620	0.20956	201.07320	0.20107	209.556	13.61	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	241.25270	0.24125	247.73320	0.24773	241.253	24.54	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.64120	12.64120	12.68370	12.68370		13.93	0.00	46	832.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.83850	12.83850	12.88240	12.88240		14.61	0.00	0	94.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.05130	13.05130	13.09750	13.09750		15.00	0.00	0	59.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.26210	13.26210	13.31160	13.31160		15.41	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.44430	19.44430	19.46870	19.46870		11.94	0.00	138	27,420.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	37.08750	0.03709	38.95550	0.03896	37.088	12.81	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	46.18440	0.04618	48.88440	0.04888	46.184	12.36	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	74.37700	0.07438	79.47400	0.07947	74.377	11.40	0.00	0	18,900.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	115.43900		0.11544		127.97530	0.12798	115.439	13.61		0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.73600		19.73600		19.76230	19.76230		12.66		0	2,348.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	59.32160		0.05932		68.86560	0.06887	59.322	11.43		0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	444.97800		0.44498		468.70150	0.46870	444.978	13.49		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	337.86750		0.33787		357.70020	0.35770	337.868	14.12		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.05330		20.05330		20.08310	20.08310		13.12		0	585.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.36920		20.36920		20.40400	20.40400		13.45		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10423		0.10423		0.10481	0.10481		12.64		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10601		0.10601		0.10662	0.10662		13.30		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10803		0.10803		0.10865	0.10865		13.67		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.96610		13.96610		14.04410	14.04410		12.90		1,105	33,234.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	4.41730		0.00442		4.42810	0.00443	4.417	14.12		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	13.20620		0.01321		11.88210	0.01188	13.206	12.97		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	23.92320		0.02392		21.54520	0.02155	23.923	12.76		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	25.32820		0.02533		22.81220	0.02281	25.328	12.74		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	31.68660		0.03169		28.54740	0.02855	31.687	12.65		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	169.30570		0.16931		198.85510	0.19886	169.306	13.90		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	121.86920		0.12187		144.91870	0.14492	121.869	14.41		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	79.66330		0.07966		95.02910	0.09503	79.663	15.23		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.98520		13.98520		14.06270	14.06270		13.06		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	101.66700		0.10167		119.25860	0.11926	101.667	15.11		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	966.46700		0.96647		906.55860	0.90656	966.467	15.11		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.08020		14.08020		14.15740	14.15740		13.40		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	172.97190		0.17297		193.79600	0.19380	172.972	15.21		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,012.77190		1.01277		956.39600	0.95640	1,012.772	15.21		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.20490		14.20490		14.28520	14.28520		13.61		650	32,431.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	92.12120		0.09212		84.88220	0.08488	92.121	12.82		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	344.83970		0.34484		316.53420	0.31653	344.840	13.20		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	93.81780		0.09382		102.33780	0.10234	93.818	18.45		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.32960		14.32960		14.41260	14.41260		13.81		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	410.22870		0.41023		442.54700	0.44255	410.229	14.79		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	391.69450		0.39169		422.68260	0.42268	391.694	14.93		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.46900		14.46900		14.55290	14.55290		13.98		0	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.73730		14.73730		14.82620	14.82620		14.49		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	510.16930		0.51017		478.42250	0.47842	510.169	13.44		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	490.63290		0.49063		518.68110	0.51868	490.633	16.67		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.00580		15.00580		15.09630	15.09630		15.04		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			459.36900		459.36900		458.28700	458.28700				23	26.00
AL37	On 05/11/2015	Index Future			466.66100		466.66100		465.56800	465.56800				0	0.00
AL7T	On 06/08/2015	Index Future			542.35500		542.35500		539.88400	539.88400				0	1.00
AL7T	On 05/11/2015	Index Future			550.96400		550.96400		548.46100	548.46100				0	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	495.04000		495.04000		492.46800	492.46800			0	507.00
ALBI	On 05/11/2015	Index Future	502.89800		502.89800		500.29200	500.29200			0	103.00
ALBI	On 04/02/2016	Index Future	511.40000		511.40000		508.75700	508.75700			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.35500		9.35500		9.39730	9.39730		12.24	0	2,592.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.45780		9.45780		9.50140	9.50140		13.25	0	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.57160		9.57160		9.61730	9.61730		13.29	0	1,850.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.68650		9.68650		9.73580	9.73580		13.28	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.92000		9.92000		9.95700	9.95700		12.97	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.06670		10.06670		10.10490	10.10490		12.81	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	168.58500		168.58500		177.97370	177.97370			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	70.68290		70.68290		65.52510	65.52510			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.36890		13.36890		13.38680	13.38680		13.18	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.62970		13.62970		13.64940	13.64940		14.20	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.02340		2.02340		2.02870	2.02870		13.24	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.04170		2.04170		2.04620	2.04620		13.66	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87660		1.87660		1.88690	1.88690		14.79	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.91130		1.91130		1.92170	1.92170		13.41	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	125.34437		125.34437		125.32192	125.32192			0	0.00
EL28	On 05/11/2015	Bond Future	125.76515		125.76515		125.74434	125.74434			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	9.74635		84.11545		9.82830	83.52896			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.83816		81.65019		9.92256	81.05573			0	0.00
ES33	On 04/02/2016	Bond Future	9.92407		83.03157		10.01105	82.42823			0	0.00
ES33	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
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	491.54900		491.54900		489.25000	489.25000			0	472.00
GOVI	On 05/11/2015	GOVI	499.35100		499.35100		497.02200	497.02200			0	28.00
GOVI	On 04/02/2016	GOVI	507.79300		507.79300		505.43200	505.43200			0	0.00
I2025	On 06/08/2015	Bond Future	121.77084		121.77084		121.69777	121.69777			0	38.00
I2025	On 05/11/2015	Bond Future	123.68346		123.68346		123.61104	123.61104			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	124.79396		124.79396		124.77228	124.77228			0	4,218.00
I2038	On 05/11/2015	Bond Future	126.75405		126.75405		126.73388	126.73388			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	122.93431		122.93431		122.91276	122.91276			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.45921		123.45921		123.43891	123.43891			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	131.93450		131.93450		131.75197	131.75197			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.00643		134.00643		133.82329	133.82329			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	228.42200		228.42200		228.35300	228.35300			0	1,077.00
IGOV	On 05/11/2015	Index Future	232.04800		232.04800		231.98100	231.98100			0	17.00
IGOV	On 04/02/2016	Index Future	235.97100		235.97100		235.90600	235.90600			0	0.00
ILBI	On 06/08/2015	Index Future	619.76000		619.76000		619.58100	619.58100			0	159.00
ILBI	On 05/11/2015	Index Future	629.84000		629.84000		629.66100	629.66100			0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.16000		93.84000		6.16000	93.84000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.31000		93.69000		6.30000	93.70000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.42000		93.58000		6.42000	93.58000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.54000		93.46000		6.53000	93.47000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.68000		93.32000		6.68000	93.32000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.74000		93.26000		6.74000	93.26000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.96000		93.04000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.19000		92.81000		7.20000	92.80000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.35000		92.65000		7.37000	92.63000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.48000		92.52000		7.50000	92.50000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12380		0.12380		0.12530	0.12530			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12310		0.12310		0.12520	0.12520			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12240		0.12240		0.12570	0.12570			0	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			0.05980		0.05980		0.05950	0.05950			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05620		0.05620		0.05620	0.05620			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05460		0.05460		0.05490	0.05490			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.41710		8.41710		8.44080	8.44080		12.78	0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	68.41490		0.06841		61.64830	0.06165	68.415	12.84	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.45690		8.45690		8.48040	8.48040		10.05	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.53200		8.53200		8.55660	8.55660		11.56	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.61740		8.61740		8.64350	8.64350		12.32	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.10480		1.10480		1.10730	1.10730			0.00	161	887.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.10640		1.10640		1.10890	1.10890			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.10860		1.10860		1.11110	1.11110			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.20273		118.23786		8.27436	117.65825		9.58	0.00	186	35,031.00
R186	On 06/08/2015	Bond Future	7.65	Call	87.68000		0.08768		60.49000	0.06049	87.680	9.15	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	162.27000		0.16227		115.05000	0.11505	162.270	9.20	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	280.97000		0.28097		204.69000	0.20469	280.970	9.25	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	703.63000		0.70363		540.30000	0.54030	703.630	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,918.58000		1.91858		1,581.17000	1.58117	1,918.580	9.50	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	490.39000		0.49039		677.07000	0.67707	490.390	9.55	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	470.19000		0.47019		651.65000	0.65165	470.190	9.56	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	395.96000		0.39596		557.27000	0.55727	395.960	9.58	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	317.03000		0.31703		454.99000	0.45499	317.030	9.61	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	170.24000		0.17024		257.70000	0.25770	170.240	9.69	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	51.69000		0.05169		86.19000	0.08619	51.690	9.83	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.26589		120.09487		8.33999	119.50784		9.47	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	924.17000		0.92417		791.65000	0.79165	924.170	9.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,225.23000		1.22523		1,060.59000	1.06059	1,225.230	9.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,743.99000		2.74399		3,065.93000	3.06593	2,743.990	9.33	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,622.59000		2.62259		2,935.82000	2.93582	2,622.590	9.35	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,910.29000		2.91029		2,607.67000	2.60767	2,910.290	9.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,244.27000		2.24427		2,528.68000	2.52868	2,244.270	9.40	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,907.57000		1.90757		2,163.62000	2.16362	1,907.570	9.45	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	927.92000		0.92792		1,082.50000	1.08250	927.920	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	688.53000		0.68853		812.12000	0.81212	688.530	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.31733		116.82790		8.39403	116.23259		9.28	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.36015		118.89159		8.43943	118.28851		9.28	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			290.02156		290.02156		289.97378	289.97378			0.00	0	929.00
R197	On 05/11/2015	Bond Future			294.57644		294.57644		294.53218	294.53218			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 06/08/2015	Bond Future			235.53278		235.53278		235.49299	235.49299			0.00	0	52,787.00
R202	On 05/11/2015	Bond Future			239.23195		239.23195		239.19489	239.19489			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.05605		101.76113		8.12293	101.39301		7.35	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	3.78000		0.00378		7.27000	0.00727	3.780	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.13047		99.43671		8.20013	99.06428		7.58	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.19386		101.11856		8.26658	100.74129		7.28	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.13322		105.48745		7.19714	105.36354		2.40	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	7.71000		0.00771		13.08000	0.01308	7.710	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.23472		102.97923		7.30704	102.85487		2.11	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.30414		104.72127		7.38769	104.59632		1.58	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.63372		95.07649		8.70027	94.55457			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.69699		96.57004		8.76545	96.04134			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.72798		98.84914		8.79950	98.24916			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.79221		96.24735		8.86576	95.63936			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.84728		97.87583		8.92292	97.25900			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.85231		96.91159		8.93390	96.15863			0.00	30	39,628.00
R2037	On 05/11/2015	Bond Future			8.91229		98.43401		8.99607	97.67055			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.96518		95.84151		9.05125	95.06657			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.48493		102.62643		7.54782	102.44109		3.67	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	2.15000		0.00215		4.13000	0.00413	2.150	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.57921		104.23822		7.64725	104.05148		3.49	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.64946		101.96438		7.72361	101.77593		3.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.89107		98.82626		8.98269	97.90142			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.94771		100.37881		9.04173	99.44083			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.99767		97.69391		9.09418	96.74160			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.87997		102.53728		8.97151	101.58711			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.93760		99.71894		9.03157	98.75523			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.98909		101.40568		9.08558	100.42711			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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			7.68052		98.95357		7.74297	98.72553		4.85	0	35,529.00
R207	On 06/08/2015	Bond Future	7.46	Call	207.89000		0.20789		159.99000	0.15999	207.890	4.69	0	70.00
R207	On 05/11/2015	Bond Future			7.76289		100.50767		7.82922	100.27750		4.65	1,383	1,383.00
R207	On 05/11/2015	Bond Future	7.43	Call	554.08000		0.55408		485.29000	0.48529	554.080	4.49	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	641.95000		0.64195		565.29000	0.56529	641.950	4.51	0	19.00
R207	On 04/02/2016	Bond Future			7.82808		98.56550		7.89889	98.33284		4.28	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	518.05000		0.51805		458.48000	0.45848	518.050	4.09	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	775.91000		0.77591		695.87000	0.69587	775.910	4.15	0	19.00
R207	On 05/05/2016	Bond Future			7.88257		100.30651		7.95816	100.07207		4.28	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,069.47000		1.06947		980.17000	0.98017	1,069.470	4.16	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			7.83359		97.59803		7.90075	97.30622		5.97	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	2.57000		0.00257		5.04000	0.00504	2.570	6.30	0	198.00
R208	On 05/11/2015	Bond Future			7.91071		95.73195		7.98131	95.43689		5.98	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	452.62000		0.45262		529.35000	0.52935	452.620	6.05	0	2,200.00
R208	On 04/02/2016	Bond Future			7.97153		97.35147		8.04591	97.05283		5.61	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			8.78540		78.31145		8.86685	77.68875		14.57	0	28,380.00
R209	On 06/08/2015	Bond Future	9.90	Put	6.44000		0.00644		12.91000	0.01291	6.440	15.36	0	2,914.00
R209	On 05/11/2015	Bond Future			8.84239		76.39416		8.92592	75.76286		15.18	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,384.39000		1.38439		1,599.63000	1.59963	1,384.390	15.35	0	900.00
R209	On 04/02/2016	Bond Future			8.89118		77.68670		8.97685	77.04577		15.12	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			179.68130		179.68130		179.65152	179.65152		0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.37195		180.37195		180.34431	180.34431		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			134.15526		134.15526		134.11565	134.11565		0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.26233		136.26233		136.22407	136.22407		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			139.44806		139.44806		139.42481	139.42481		0.00	0	1,046.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R212	On 05/11/2015	Bond Future	141.63823		141.63823		141.61671	141.61671			0	0.00	
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213	On 06/08/2015	Bond Future	8.66196		89.07685		8.73343	88.53610		12.49	0	17,330.00	
R213	On 05/11/2015	Bond Future	8.72531		86.93285		8.79877	86.38490		12.98	0	0.00	
R213	On 04/02/2016	Bond Future	8.78142		88.40325		8.85699	87.84729		12.86	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	8.81442		79.54842		8.90591	78.80840		15.29	279	21,939.00	
R214	On 05/11/2015	Bond Future	8.87038		77.50786		8.96420	76.75736		15.91	506	487.00	
R214	On 04/02/2016	Bond Future	8.92011		78.81883		9.01636	78.05674		15.89	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	22,271.21000		22,271.21000		22,360.82000	22,360.82000			0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.64060		4.64060		4.64060	4.64060		14.93	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.60220		4.60220		4.60080	4.60080		13.76	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58390		1.58390		1.60110	1.60110			0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.53450		1.53450		1.56760	1.56760			0	0.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>48,626</b>	<b>3224878.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.27491			100.25633			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.42349			100.40261			0	0.00
AA05	On 22/03/2019	Spot Bond	9.11500		103.32395		9.17500	103.11381			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.98060			99.96128			0	0.00
AA07	On 15/04/2021	Spot Bond	9.27500		103.24898		9.34000	102.93708			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.71600		10.00000	109.68700			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.13838			101.11644			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.93330			99.91089			0	0.00
AB013	On 21/11/2018	Spot Bond	9.50500		97.79112		9.56500	97.60108			0	1,810,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.78532		100.00000	10.75919			0	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		101.59064		10.84000	101.56150			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.08263		100.00000	10.06266			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.02308			102.00146			0	0.00
AB09	On 03/05/2017	Spot Bond	8.69500		104.58040		8.75500	104.45603			200,000,000	600,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		275.89488		2.31000	275.79920			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.89452			100.87548			0	3,080,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.77959			100.75878			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.58656			100.56482			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.60102			100.57874			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00993			99.99143			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.85002			99.90775			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.53543			99.59286			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.27867			101.25814			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.31172			101.29063			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		176.64023		2.05000	176.58019			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.42119		2.17000	177.36030			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.73610		1.82000	189.67280			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09125		82.03442		8.15125	81.90105			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09125		82.03442		8.15125	81.90105			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.25000			100.23000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.48038			100.45842			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.52000			99.50000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond		0.00000	98.61000			98.59000			0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	98.09000			98.07000			0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	96.70000			96.67000			0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	97.04000			97.00000			0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.15863			100.13877			0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.01852			99.99993			0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	95.68000			95.64000			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	94.97000			94.93000			0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	94.68000			94.63000			0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	94.42000			94.37000			0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.29374			100.27383			0	0.00
ABN56	On 15/09/2015	Spot Bond		6.76000	105.51881		6.81000	105.49036			0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.95942			99.93913			0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	92.67000			92.61000			0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	92.45000			92.39000			0	0.00
ABN61	On 31/01/2025	Spot Bond		2.56000	112.80029		2.56500	112.71226			0	0.00
ABN62	On 31/03/2028	Spot Bond		2.44000	165.10942		2.44000	165.05156			0	0.00
ABN63	On 07/12/2033	Spot Bond		2.45000	215.46775		2.45000	215.39217			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	91.16000			91.09000			0	0.00
ABN67	On 28/02/2023	Spot Bond		9.64000	92.79916		9.70500	92.45294			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	103.44000			103.34000			0	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		61.56000			59.66000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.37855			101.35637			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.95000			98.84000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		107.72500			107.72500			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		106.59941		9.63000	106.57203			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.60000			102.48000			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	9.58500		106.92075		9.65500	106.39406			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.98000		92.11943		9.04500	91.82947			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		97.53000			97.76000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		107.14000			109.83000			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	9.68000		106.24395		9.75000	105.72160			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.82000			92.76000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.72691			100.70500			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.65956			101.63693			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.24500		107.02852		8.30500	106.85990			13,100,000	1,423,100,000.00
ABS11	On 09/04/2021	Spot Bond	9.45500		102.33749		9.52000	102.02922			0	555,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.23000		101.62676		9.29000	101.37195			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS13		On 14/05/2022	Spot Bond	9.68500	101.52930		9.75000	101.18421			0	0.00
ABS6		On 01/06/2020	Spot Bond	9.14000	97.31021		9.20000	97.05969			9,700,000	4,419,600,000.00
ABS7		On 11/09/2026	Spot Bond	9.78000	96.39788		9.85000	95.92626			0	1,460,000,000.00
ABS9		On 17/03/2016	Spot Bond	7.49000	104.22853		7.54000	104.17471			28,576,730,000	24,472,730,000.00
ABSI2		On 07/12/2023	Spot Bond	2.12000	279.54856		2.12000	279.45303			0	0.00
ABSI3		On 31/01/2017	Spot Bond	1.32000	134.05282		1.33000	133.98970			0	0.00
ABSI4		On 31/01/2022	Spot Bond	2.13000	136.46782		2.13000	136.42104			0	0.00
ACIF1U		On 08/07/2025	Spot Bond	100.00000	0.01021		100.00000	0.01019			0	0.00
ACL028		On 15/09/2015	Spot Bond	10.92000	104.77517		10.97000	104.73541			0	0.00
ACL029		On 20/08/2015	Spot Bond	0.00000	101.53014			101.50261			0	0.00
ACL02U		On 20/03/2018	Spot Bond	100.00000	9.10481		100.00000	9.08275			0	0.00
ACL033		On 20/08/2015	Spot Bond	0.00000	101.56741			101.53920			0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	102.09577			102.05777			0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	54.26888		100.00000	54.13741			0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	101.49285			101.46601			0	0.00
ACL047		On 22/10/2018	Spot Bond	0.00000	74.69612			74.53979			0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	54.26888		100.00000	54.13741			0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	98.64854			98.62867			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	100.52616			100.50212			0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.57534			100.54905			0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.50421			100.48117			0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.51904			100.49533			0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.52556			100.50155			0	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		103.93772			103.91274			0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		103.93772			103.91274			0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		103.96015			103.93502			0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		103.96015			103.93502			0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		103.91529			103.89045			0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		97.03312			97.01446			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.39663			100.37425			0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.51017			100.48686			0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.52474			100.50076			0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.53062			100.50637			0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.51878			100.49507			0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.49236			100.46987			0	0.00
ACL104	On 20/12/2019	Spot Bond	9.44000		102.65671		9.50000	102.41287			0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000		91.29437			91.27431			0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000		193.00755			193.25106			0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000		193.07245			193.31488			0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000		100.50411			100.48108			0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000		101.43100			101.40736			0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000		100.93988			100.91776			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL138	On 20/09/2021	Spot Bond		0.00000	101.43067			101.40706			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.30751			100.28481			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	104.25690			104.23286			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.84400		10.00000	110.81500			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	100.72555			100.70190			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond		0.00000	101.43146			101.41083			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond		0.00000	100.50591			100.48280			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	101.33967			101.31813			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	100.49545			100.47282			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	100.47464			100.45296			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	103.19489		10.23000	103.16691			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.46383			100.44264			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	112.21803			111.83435			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.58000	101.33694		9.64000	101.11733			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.49360			100.47105			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	119.37518		1.75000	119.33557			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.47520			100.45323			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.48981			100.46717			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.46058			100.43927			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.53672			100.51303			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.79005			101.76915			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.45531			100.43425			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.30468			101.28332			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.48690			100.46439			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
ACL186		On 20/09/2016	Spot Bond	0.00000	100.48313			100.46106			0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.50818			100.48495			0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.51588			100.49230			0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.55638			100.53712			0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.74111			100.72167			0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.51775			100.49409			0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.51775			100.49409			0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.53649			100.51170			0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.47813			100.45602			0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.54701			100.52203			0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.01643			101.99397			0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.53649			100.51170			0	1,000,000,000.00
ACL200		On 21/11/2016	Spot Bond	0.00000	98.42532			98.40585			0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.52785			100.50373			0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.51317			100.48945			0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	139.84078			140.06326			0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	140.85110			141.07484			0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.44887			100.42810			0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.44476			100.42418			0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.08199			101.06272			0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.45589			100.43480			0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.57475			99.55283			0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.47520			100.45323			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond	0.00000	100.44945			100.42865			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.44887			100.42810			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.49880			100.47601			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000	101.45761			101.43525			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000	100.61667			100.59359			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000	100.60637			100.58367			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.83242			100.80880			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.72896			101.70645			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	101.67806			101.65625			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	101.15310			101.12935			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	37.62634	100.00000	37.53519				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.63605	100.00000	13.60302				0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000	1.48371	100.00000	1.48012				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	101.09387			101.07324			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	101.20304						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	101.27572						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	99.88300			99.86335			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	99.87093			99.84926			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	99.85486			99.83052			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	99.87689			99.85641			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03000	100.48651	8.09000	100.42151				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	99.84231			99.81607			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	99.81691			99.78646			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	34.88058	100.00000	34.75829				0	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		9.17438	100.00000	9.14222				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.10000		101.20703	9.16000	101.00057				8,000,000	3,148,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.68000		113.13266	9.75000	112.70061				0	50,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.51000		105.82896	7.56000	105.77554				0	0.00
AIR04	On 29/05/2024	Spot Bond	9.38000		100.36488	9.44500	99.95683				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.80788	100.00000	13.77732				0	0.00
AIR05	On 29/05/2030	Spot Bond	10.04000		100.92151	10.11000	100.36295				0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.18301	2.69000	169.12258				0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.79782		100.77638				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.38701		100.36517				0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.41606		100.39260				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		100.48417		100.46514				0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.32333		101.29468				0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.47291		100.45312				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		100.47464		100.45296				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.68177		100.65317				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.20995		101.19304				0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.97000		94.25000				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN017	On 09/03/2016	Spot Bond		0.00000	100.95530			100.93844			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	113.92425			113.90310			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.70000	234.23501		2.70000	234.15129			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	113.74267			113.72081			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	99.13348			99.11087			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	106.94471			106.88293			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	112.20377			112.06281			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	101.41326			101.39074			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.71500	207.69664		2.71500	207.62231			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	100.42307			100.40348			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	100.40987			100.38918			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond		0.00000	100.01863			99.99989			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond		0.00000	99.96049			99.94071			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond		0.00000	99.82817			99.80656			0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond		0.00000	101.75346			101.73132			0.00	0	0.00
ASN061	On 30/04/2020	Spot Bond		0.00000	101.67782			101.65604			0.00	0	0.00
ASN062	On 14/05/2018	Spot Bond		0.00000	98.48519			98.48373			0.00	0	0.00
ASN063	On 13/11/2015	Spot Bond		0.00000	100.01872			100.01887			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
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	100.85090			100.82982			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.59520			100.57471			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	100.62540			100.60358			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	100.59882			100.58148			0	0.00
ASN073	On 20/07/2018	Spot Bond		0.00000	88.04983			87.98891			0	0.00
ASN074	On 02/07/2016	Spot Bond		0.00000	100.23014			100.21061			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	37.29626		100.00000	37.21372			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	21.51444		100.00000	21.46232			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	21.60622		100.00000	21.55388			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	21.19326		100.00000	21.14192			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	29.73272		100.00000	29.66068			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	40.03689		100.00000	39.93990			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.53893		100.00000	16.49886			0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	39.32151		100.00000	39.22626			0	0.00
ASN56U	On 29/06/2016	Spot Bond		100.00000	56.87142		100.00000	56.73365			0	0.00
ASN75U	On 20/09/2020	Spot Bond		100.00000	1.01841		100.00000	100.00000			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.64152			100.62150			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.41368			100.39453			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.68681			100.66615			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.15000	104.53393		9.21000	104.34248			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.50496			100.48605			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		101.63212			101.61324			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.68802			100.66715			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.05531			101.03371			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.65500		100.60764		9.72000	100.31424			500,000,000	2,500,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.75000		104.29205		6.80000	104.26165			0	165,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.84326		100.00000	63.68690			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.80500		100.34109		9.87000	100.00661			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.50246			102.48008			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84500		104.93371		8.90500	104.78851			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84020		101.24525		10.84874	101.21169			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.78666		100.53294		10.78773	100.50349			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.87350		100.55193		10.87606	100.52185			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.41504			100.38495			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92694		100.53974		10.92856	100.50965			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.76121		100.48418		11.79956	100.37089			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.42445			100.39369			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.42445			100.39369			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.42452			100.39376			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09020		100.37844		11.09874	100.34450			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.02707		100.62726		11.03430	100.59437			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78666		100.53294		10.78773	100.50349			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.70354		11.06000	100.67345			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13724		100.56042		10.15344	100.52164			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.19574			101.16805			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.39377			100.36525			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.39377			100.36525			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.46696		103.62458		7.57174	103.48960			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.62000		99.49879		11.68000	99.36439			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54500		97.83962		11.60500	97.69540			0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.36831			100.34158			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.34962		9.28000	100.32461			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.38826			100.36014			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45000		97.56356		11.51000	97.41062			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.37725			100.34991			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.38642			100.35843			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.38642			100.35843			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.90330			99.90330			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.37283			100.34582			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.39602			100.36727			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99590			99.99590			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.39602			100.36727			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.37357			100.34650			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.38328			100.35547			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.39612			100.36737			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.31205			100.28937			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.32194			100.29859			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84020	101.34986		13.84874	101.30823			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11382	100.89665		15.13459	100.82851			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.00985	100.73591		14.03380	100.67614			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.50494			100.46842			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.50494			100.46842			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.50494			100.46842			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.52303			100.48521			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.44133			100.40938			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.20464		100.00000	36.13595			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.33555		100.00000	19.28871			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.59752		100.00000	17.55490			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.86267		100.00000	10.83635			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.86267		100.00000	10.83635			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.13348		100.00000	13.10167			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.37994		100.00000	11.35237			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.87259			99.85424			200,000,000	1,200,000,000.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.13752			100.11736			2,000,000,000	2,810,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	99.98053			99.96106			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.42119		100.00000	9.39837			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.42119		100.00000	9.39837			2,640,000,000	1,320,000,000.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	90.57072		100.00000	90.34653			220,000,000	110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP96U	On 04/09/2015	Spot Bond	100.00000		87.52998		100.00000	87.32057			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		183.19680		2.02000	183.13475			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.20000		160.63775		8.27000	159.22740			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.20000		161.00511		8.27000	159.60535			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.58500		98.34519		8.65500	97.80104			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	8.25000		99.39371		8.31000	99.23123			0	79,200,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.32297			102.30467			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.74813			101.72819			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.27030			102.25119			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.89746			101.87571			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		102.01231			101.98917			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.33356			102.30651			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.26293		100.00000	40.16432			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		101.57545			101.55505			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.60614			101.58533			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.61637			101.59542			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.73913			101.71652			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.90275			101.87791			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		39.38409		100.00000	39.28763			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		39.38409		100.00000	39.28763			0	0.00
BG42A1	On 15/03/2017	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
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.62661			100.60503			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.63836			100.61638			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.34500		103.56949		8.40500	103.45401			0	14,377,303,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.67361			100.65041			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.73609			100.71071			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.49975		100.00000	22.44524			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.49975		100.00000	22.44524			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.49751			102.47162			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.19000		100.42130		11.25000	100.19091			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.83112			101.80434			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.08000		100.79183		11.14000	100.55653			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.33247			103.31151			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.13676		100.00000	74.99281			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.91845			100.89823			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.94922			99.92860			0	0.00
BID06	On 30/06/2019	Spot Bond	8.76000		100.64437		8.82000	100.42324			0	2,347,900,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		99.98256			99.96512			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.01834			100.00000			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.83008			98.84754			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.99636			100.97831			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.15027			101.12932			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.98015			100.96168			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.02829			101.00890			0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.11571			101.09467			0	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		101.47884			101.45090			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.08516			102.04661			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.85876			101.83526			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.91142			101.88722			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		100.61756			100.59246			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.66744			100.64033			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		100.72651			100.69723			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.12679			98.10768			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.48888			97.47000			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		99.96295			99.94442			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		99.98249			99.96498			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		99.87739			99.85987			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.77268			99.75519			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.75682			99.73945			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		98.78750			98.80507			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.47191			99.45431			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.27929			99.26172			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.33008			99.31245			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.07750			99.05976			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		99.02458			99.00684			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000		99.98208			99.96416			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.72941			98.71882			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC052	On 07/10/2015	Spot Bond	0.00000		98.49789			98.48022			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.12829			100.10994			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.20362	100.00000		37.11350			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.32970			100.30747			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.34175			100.31871			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.55627			100.53533			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.22324			101.20177			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.44549	100.00000		18.40081			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.54500		108.21187	9.60500		108.10948			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.28773			106.26343			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.89500		103.97602	7.95500		103.90673			403,900,000	4,603,900,000.00
CBL12	On 06/09/2018	Spot Bond	12.65000		100.59607	12.71000		100.41382			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.23403			99.20502			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.95000		101.29845	13.01000		101.10095			0	0.00
CBL16	On 18/05/2017	Spot Bond	8.99500		102.18138	9.05500		102.05629			1,900,000	1,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.25117			98.22289			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.95000		98.39670	13.01000		98.18295			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.75428			101.73484			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.55308			94.52604			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.29333			101.27229			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.60500		93.79067	10.67000		93.53609			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.34573			101.32249			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.10500		113.95049	10.17500		113.51172			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.13500		109.54770	10.17500		109.27398			1,790,000,000	1,530,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	10.03000		110.53238		10.10000	110.05700			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.12826			101.09700			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74500		103.69585		11.80500	103.62371			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.43660			100.40723			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.52606			103.49754			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84360		10.00000	110.81470			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.17646			100.15044			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.57436			100.54805			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		99.74437			102.15932			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.81751		100.00000	10.78337			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.86556		100.00000	18.81986			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.30870		100.00000	19.24841			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.66277			99.62051			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.05301			101.02880			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.34019			100.31548			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.35301			100.32735			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.36813			100.34140			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		102.04227			102.00527			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond	0.00000		102.02146			101.98484			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.13142			102.09276			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.50423			100.48120			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.90567			100.88578			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.34902	10.11000		100.32213			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.17057			100.14883			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.86311	2.76000		124.81817			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		124.85898	3.14000		124.81283			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.03278	8.25000		103.01015			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83000		126.28327	2.83000		126.23774			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.12714	2.40000		124.08382			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.70188			100.66981			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.58000		101.95598	8.63000		101.87387			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.86853			99.84665			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.87718			99.85659			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.63000		102.00268	8.68000		101.92005			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.63000		102.00268	8.68000		101.92005			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.68000		100.81586	8.73000		100.72749			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.51610			100.49252			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.56709			100.54118			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400	10.00000		110.81500			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400	10.00000		110.81500			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.28190			101.26132			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.11323			101.09131			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.59723		9.35000	103.57108			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.59723		9.35000	103.57108			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.10305			101.08189			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.80205			100.78049			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.18243			101.16139			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.18243			101.16139			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.18243			101.16139			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.72529			100.70349			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.38000		103.68604		9.44000	103.47516			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.29310			102.27186			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.93639			103.91344			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.75116			100.72986			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.74836			100.72721			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.80269			100.78096			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.12184			101.10100			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.25279			101.22802			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.94384			100.92233			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.58056			101.55963			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.45472			100.43368			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.70786			101.68664			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond	0.00000		101.34092			101.31942			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.62411			100.59908			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		100.44760			100.42238			0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000		102.31667			102.29378			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		100.21986			100.19475			0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		100.44276			100.41781			0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		100.24842			100.22320			0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		100.54990			100.52478			0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		100.21991			100.19480			0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		100.64612			100.62147			0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000		100.33672			100.31230			0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000		141.61601			141.61601			0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000		101.62582			101.60181			0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000		141.34795			141.34795			0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		141.11532			141.11532			0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		141.40145			141.40145			0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		138.94600			138.94600			0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		139.72293			139.72293			0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		101.46434			101.43984			0	0.00
CLN314	On 14/11/2022	Spot Bond	10.92000		94.71019		10.98500	94.37548			0	0.00
CLN315	On 20/03/2023	Spot Bond	11.44000		96.23276		11.50500	95.89267			0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.32194			100.29859			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.54347			100.51836			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond		0.00000	101.43140			101.40747			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	99.77699			101.77338			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.82264			101.79776			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.77163		8.80500	101.74780			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.47813			100.45602			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	99.77480			103.75396			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	136.13921			136.13921			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.50850			100.48499			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.54231			100.51725			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.52803			100.50391			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.72917			100.69587			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.49687			81.44025			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.57547			100.54918			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.32194			100.29859			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	122.97794			122.97794			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	123.14715			123.14715			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.74518			101.72199			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.62767			100.59870			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.32379			100.30030			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.72475			100.69165			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.59890			100.57153			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.46266			100.44152			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.52600			100.50169			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN346	On 28/07/2017	Spot Bond		0.00000	101.72841			101.70544			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.39678			101.37539			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.31454			100.29171			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.63782			101.61720			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.01533			100.99406			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.68045			101.65753			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.77835			101.76248			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.43597			100.41579			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		10.10000	105.85722		10.16500	105.45314			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.48962			100.46725			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.82301			101.79597			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.24000	107.93767		12.30500	107.55236			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.89770			101.86952			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.27000	107.79422		12.33500	107.42730			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	110.47874		10.02000	110.44891			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.89770			101.86952			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.80022			101.77628			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.57721			100.55055			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.48217			100.46014			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.49226			100.46977			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.49241			100.46991			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.33561			100.31127			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.60500	104.27075		9.67000	103.96257			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
CLN377	On 30/06/2017	Spot Bond	0.00000		100.39825			100.36970			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.52775			100.50336			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.18197		10.57000	103.15308			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.43301		11.00000	103.40291			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		99.86795			99.84892			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.55135			100.52615			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		99.84323			99.82348			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.03000		103.77994		12.09500	103.39201			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.58766			100.56052			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.49214			100.46964			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.93194			101.90746			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.52498			100.50100			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		100.27528			100.25378			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.45374			100.43301			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.45472			100.43368			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.04646			90.04646			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.48105			100.45880			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.87148			100.85041			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.52191			100.49780			0	2,000,000,000.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.66411			100.63346			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.37868			101.35563			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		101.37045			101.34753			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN400	On 20/06/2020	Spot Bond		0.00000	100.48105			100.45880			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.54231			100.51725			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.30826			100.28585			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.29973			100.27797			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	101.17865			101.15079			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	100.42542			100.40572			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	100.48398			100.46159			0	0.00
CLN408	On 25/07/2016	Spot Bond		0.00000	100.31850			100.30161			0	0.00
CLN409	On 18/07/2020	Spot Bond	100.00000	1.06162		100.00000	100.00000				0	0.00
CLN410	On 20/09/2020	Spot Bond	100.00000	1.01841		100.00000	100.00000				0	20,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	42.12081		7.01000	42.11300			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	169.83783			168.68622			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		8.58500	148.58717		8.65500	148.12030			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.20000	160.63775		8.27000	159.22740			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.20000	161.00511		8.27000	159.60535			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	98.12373			98.10458			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	98.10769			98.08838			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.08509			100.06386			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.43591			100.41538			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.52200			100.49815			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.48880			100.46646			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.49538			100.47275			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.09132			100.06848			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.48690			100.46439			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.77699			101.77338			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.44360			100.42306			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.48053			100.45857			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.47756			100.45574			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.48047			100.45852			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.48690			100.46439			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.19701			101.17286			0	1,500,000,000.00
COH002	On 15/04/2019	Spot Bond	0.00000		99.97752			99.95518			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.76000		105.85160	8.81000		105.79412			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.67000		101.77186	8.73000		101.59671			3,208,800	833,108,800.00
COJ05	On 05/06/2023	Spot Bond	10.24500		111.71204	10.31000		111.31222			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.21000		102.41343	7.26000		102.37348			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.81500		107.41322	9.88000		107.09974			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.88000		102.70448	9.94500		102.29464			0	0.00
COT01	On 03/04/2023	Spot Bond	10.25000		96.52903	10.31500		96.17550			0	0.00
COT02	On 03/04/2028	Spot Bond	10.93000		97.85516	11.00000		97.37018			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.93000		90.94821	11.00000		90.48025			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.02280			101.00137			0	20,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.50005			101.48120			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.65528	100.00000		10.62946			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.03845			101.01802			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL022	On 23/09/2019	Spot Bond	0.00000		100.44557			100.42425			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.00896			100.98754			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.82055			102.80110			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.61079			101.59115			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.90064		100.00000	9.87666			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.24801		100.00000	12.21834			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.58000		97.35757		11.64500	97.00216			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.19532		100.00000	17.15366			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.32834		100.00000	9.30574			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.89813		100.00000	17.85478			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.49611			101.47784			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.87000		99.96638		7.93000	99.82727			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.04769			101.02829			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.97057			100.95151			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.79816			100.77897			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		95.86471		100.00000	95.62016			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.73803			100.71711			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.02811			100.08264			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.16362			103.14384			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.47263			101.45242			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.62652			100.59759			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.64759			102.80800			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.54522			100.52003			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.37692			54.33100			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	9.37500		99.08659		9.44000	98.77437			0	1,600,000,000.00
DV21	On 15/06/2016	Spot Bond	7.48000		107.74332		7.53000	107.67552			0	0.00
DV22	On 07/02/2020	Spot Bond	9.10000		105.37066		9.16000	105.12294			33,000,000	2,389,400,000.00
DV23	On 27/02/2023	Spot Bond	9.53000		106.26907		9.59500	105.89010			5,800,000	1,062,700,000.00
DV24	On 18/02/2024	Spot Bond	9.51000		104.93166		9.57500	104.52691			0	0.00
DV29	On 18/02/2029	Spot Bond	9.59000		107.88492		9.66000	107.31871			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.53618			100.51739			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.04323			101.02392			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.61073			100.59192			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000		100.64562			100.62619			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000		100.33795			100.31904			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000		100.34154			100.32228			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.16089			101.14234			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.10583			100.08611			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.79341			99.77289			0	0.00
E170	On 01/08/2020	Spot Bond	8.21000		127.58018		8.27000	127.27567			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.20737			95.15584			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	2.44000		100.07036		2.44000	100.03522			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000		124.74520		2.18000	124.70239			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000		112.26982		2.18000	112.23130			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.10000		114.35920		2.10000	114.32010			0	0.00
EL31	On 02/06/2031	Spot Bond	2.30000		103.20290		2.30000	103.16713			0	0.00
EL36	On 31/01/2036	Spot Bond	2.42000		100.50991		2.42000	100.47467			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.65500		108.40749		9.72000	108.11924			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55500		108.61789		9.62000	108.30257			0	100,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.98000		102.31397		10.05000	101.88271			0	99,000,000.00
EMM04	On 16/05/2028	Spot Bond	10.22500		96.82373		10.29500	96.50488			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.36500		103.82458		10.43500	103.47801			0	4,383,412,200.00
EMM06	On 23/06/2025	Spot Bond	10.25000		101.20964		10.25000	100.92045			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.16986			101.14970			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.05255			99.03171			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.65619			100.63571			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.47756			101.45662			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.42109			101.40097			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.34603			101.32701			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.76090			102.74132			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.01023			100.99039			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.98008			100.95380			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.93091			100.90609			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		98.89297			98.94553			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23000		98.56340		10.29000	98.39948			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.17722			97.15371			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.66225			98.63447			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.25274			101.23116			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.33014			101.30718			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.24507			101.22582			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.13303			101.11279			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.17923			101.15816			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.12379			101.10371			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.16230			101.14153			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.14443			101.12478			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.12893			101.10955			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.02595		6.40000	103.00804			0	0.00
ES18	On 20/04/2018	Spot Bond	8.07500		104.98855		8.13500	104.81687			11,100,000	23,606,023,200.00
ES23	On 25/01/2023	Spot Bond	8.76500		111.39481		8.83000	111.00112			26,953,900	53,010,146,200.00
ES26	On 02/04/2026	Spot Bond	9.03000		94.19086		9.10000	93.72055			53,100,000	10,304,020,000.00
ES33	On 15/09/2033	Spot Bond	9.71500		83.71337		9.79500	83.11602			46,400,000	30,967,006,900.00
ES42	On 25/04/2042	Spot Bond	9.78500		89.71737		9.87500	88.93883			95,640,000,000	99,512,208,200.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.11095			100.08845			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.23454			98.21287			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.07274			101.05164			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.94163			99.92213			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.38215			100.36058			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.16512			101.14391			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.05886			101.03964			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.82670			100.80731			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.85705			101.83751			0.00	0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.24792			101.22811			0.00	0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.63413			100.61431			0.00	0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.59352			100.57468			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.27353		100.00000	12.24380			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.94547		100.00000	11.91653			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.61082			100.58979			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.64124			99.61728			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.68126			100.65778			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.72816			100.70305			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.55000		97.50719		9.61000	97.31324			0.00	0	23,570,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.64326			100.62450			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.64319			100.62443			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.72192			101.70023			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.76112			102.73780			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.97109			100.94822			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.98700			100.96376			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.30500		99.80411		10.37000	99.49778			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.95453			100.92819			0.00	0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.15733			100.13044			0.00	160,000,000	80,000,000.00
FRB17	On 08/01/2027	Spot Bond	0.00000		100.15927			100.13198			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.40000		105.26426		10.46000	105.06051			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
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.71340			101.68835			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000		136.46782		2.13000	136.42104			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		278.96785		2.15000	278.87229			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.27500		115.57797		2.28000	115.48852			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.37088		3.01000	155.31404			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.21000		194.07790		3.21000	194.00587			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.03000		105.47022		7.08000	105.44103			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.60100		66.84172		7.60200	66.82545			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40300		42.49864		9.40400	42.48646			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.14074		9.64000	41.12873			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.14509			101.11670			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.58139			100.55484			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.50429			100.48125			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.55294			100.52769			0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.53649			100.51170			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		100.51142			100.48778			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.65578			100.62828			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		100.52775			100.50336			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.56094			100.53502			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	100.69010			100.65825			0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.66989			100.63897			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	22.07675		100.09221	22.02322			0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.47929			100.45714			0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	108.58503			109.12738			0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.64631			100.61678			0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.18912			101.16556			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.54098			100.51626			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.54694			100.52195			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.50008			100.47723			0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.50150			100.47831			0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.65545			100.62519			0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.49274			100.46996			0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	66.21566		13.22500	66.19226			0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.46468			100.44318			0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.46526			100.44374			0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.69397			100.66228			0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.48632			100.46382			0	0.00
FRC169		On 31/01/2025	Spot Bond	3.50500	104.11549		3.51000	104.03202			0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.50734			100.48388			0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.50734			100.48388			0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	103.28649			103.26222			0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.32194			100.29859			0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.52755			98.50453			0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.47813			100.45602			0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.46702			100.44541			0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.80434			101.77757			0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.54639			100.52114			0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.36476			101.34302			0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	101.78566			101.75917			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	101.92809			101.90244			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.62652			100.59759			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.49683			100.47386			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.64284			100.61347			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.46175			100.44039			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.50150			100.47831			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.50150			100.47831			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.58404			100.56399			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.25222			100.23084			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.26584			100.24333			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.31227			100.20875			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.84400		10.00000	110.81500			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.12009			100.01594			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.52950			100.50503			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.01623			100.07326			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.21005			100.26789			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.07310			100.05489			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.07332			100.05505			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.93754			99.91669			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.94368			99.92485			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.93754			99.91669			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	99.94392			99.92517			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.58089			101.55842			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.63618		8.75000	101.61228			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC206	On 20/06/2019	Spot Bond	0.00000	100.46072			100.43887			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.01788		100.00000	9.99362			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.18370		100.00000	9.16145			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	95.35855			95.33286			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	11.51249		100.00000	11.48459			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.51900			100.49502			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	24.53657		100.00000	24.47648			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	101.51152			101.48973			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.72345		100.00000	9.69988			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	23.61892		100.00000	23.56171			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	101.51148			101.48969			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	23.58829		100.00000	23.53115			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	101.50777			101.48604			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	101.43182			101.41122			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	101.58842			101.56652			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	101.49153			101.47102			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94000	130.10750		2.94000	130.06003			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	101.32008			101.29991			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	101.30265			101.28275			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	101.30265			101.28275			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	101.23142			101.20940			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.69006			100.66991			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.54778			100.52753			0	100,000,000.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.35915			100.33309			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC230		On 20/06/2020	Spot Bond	0.00000	100.52775			100.50336			0.00	0	0.00
FRC231		On 25/06/2018	Spot Bond	0.00000	100.39355			100.37254			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond	0.00000	100.53979			100.51513			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond	0.00000	100.79480			100.77155			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond	0.00000	101.76411			101.74182			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.47000	126.13028		3.47000	126.08245			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	100.54927			100.52418			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	100.55460			100.52927			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.52000	125.76235		3.52000	125.71448			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.50000	125.90937		3.50000	125.86152			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	2.64000	131.43223		2.65000	131.36575			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	2.71000	140.65529		2.72000	140.58841			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	101.97849			101.95336			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	100.48048			100.45853			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.54575			100.52082			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.63337			100.60443			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.61089			100.58299			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.51492			100.49112			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.51434			100.49057			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.56441			100.54504			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	12.80154		100.00000	12.77053			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	56.82833		100.00000	56.69066			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	27.82907		100.00000	27.76165			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
FRD11U	On 08/11/2016	Spot Bond	100.00000		39.01513		100.00000	38.89332			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.49044		100.00000	11.46260			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.35232			102.32660			3,800,550,000	33,560,550,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.89722			100.87706			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.99995			101.97986			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.65356			99.63306			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.32253			98.30410			0	50,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.52089			98.50277			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.25257			101.22928			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.21300		102.90391		2.21800	102.72369			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.54000		112.65379		2.54000	112.61391			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.68589			101.66671			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.30658			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.33538		10.38000	102.30658			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.48708			100.46225			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.68000		109.97210		2.68000	109.93276			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.65000		209.57070		2.65000	209.49606			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.65000		110.54018		2.65000	110.50073			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.68000		208.70319		2.68000	208.62870			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		102.01341			101.98626			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36000		114.74155		2.36500	114.65253			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.74000		108.84650		2.74000	108.80738			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.95200			53.70200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		101.26979			101.25189			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.84500		106.91016		2.84500	106.87143			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.80000		205.27672		2.80000	205.20278			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.85000		203.86933		2.85000	203.79564			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.29000		101.05605		2.29500	100.97780			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.88000		203.03057		2.88000	202.95701			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.12000		102.03412		3.12000	101.99640			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.71284		3.05000	154.65607			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.57000		94.62900		3.57000	94.59285			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.87706		3.04000	154.82026			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.19233			101.17370			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.81128		3.10000	153.75358			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.39000		189.71557		3.39000	189.64640			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		84.75236			91.58413			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.50000		95.48929		3.50000	95.43850			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.47000		95.95168		3.47000	95.89979			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.28000		99.32218		3.28000	99.28503			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.03023		2.91000	156.97321			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.16000		195.40272		3.16000	195.33045			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27000		276.65932		2.27000	276.56367			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		278.77458		2.16000	278.67903			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		265.27052		2.88000	265.17445			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		132.73486		2.60000	132.68768			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		101.65863			101.63776			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.13000		132.29509		2.13000	132.24973			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.87363			99.85243			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.15250			100.13019			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.54959			101.52825			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.52000		109.62404		2.52000	109.58530			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.37558		104.97509	30.29873			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		33.86690		101.07593	33.78407			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		27.46872		100.44759	27.40191			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.35285		100.76967	32.27394			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	2.17000		118.54819		2.17000	118.50750			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	2.22000		116.12284		2.22500	116.03311			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.88938			98.88828			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000		115.82528		2.25500	115.73571			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.13115			101.10739			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		348.35259		2.36000	348.23131			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.42317			101.40232			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.04911			101.02756			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	7.47000		103.19787		7.52000	103.12178			440,000,000	110,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.03500		103.68578		8.09500	103.54532			0	0.00
FRX18	On 14/04/2018	Spot Bond	8.30000		107.89808		8.36000	107.72416			0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond		8.95000	101.62231		9.01000	101.38612			15,300,000	775,200,000.00
FRX20	On 01/10/2020	Spot Bond		9.25500	100.40942		9.32000	100.12395			0	0.00
FRX23	On 28/02/2023	Spot Bond		10.03000	90.88656		10.09500	90.54861			0	0.00
FRX24	On 10/12/2024	Spot Bond		10.11000	104.80589		10.20000	104.22727			0	0.00
FRX26	On 01/10/2026	Spot Bond		10.47000	96.35453		10.54000	95.89331			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond		10.81000	96.72050		10.87500	96.24977			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.93000	93.13446		11.00000	92.63222			0	0.00
FRX45	On 14/04/2045	Spot Bond		10.24500	81.17235		10.33500	80.47569			0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.42998			100.41033			258,252,200	129,126,100.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.43593			100.41601			0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.45076			100.43016			0	410,000,000.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.47453			100.45284			0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.49234			100.46985			0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.56942			100.54341			0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	101.07895			101.05973			0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.94359			100.92415			0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	101.11930			101.09934			0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.16412			101.14333			0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.20145			101.17998			0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.36561			101.34111			0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	58.50666		100.00000	58.36492			0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.81579		100.00000	9.79201			0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.64682		100.00000	1.64283			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27629	100.00000	0.27562				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
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.10481	100.00000	9.08275				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.52753	100.00000	1.52383				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25628	100.00000	0.25566				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.04853		100.02905				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.34500		102.62948	9.40500	102.50899				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.74151		101.72118				0.00	0	3,324,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.02486		101.00399				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.03832		101.01718				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.12575		101.10281				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.23317		101.20804				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.30020		101.27370				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.13569		101.11795				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.49248	100.00000	10.46706				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
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.66895	100.00000	21.61645				0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.91418	100.00000	11.88532				0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.68580	100.00000	9.65556				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		101.54849		101.52794				0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.60934		101.58798				0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.68487		101.66248				0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.78973		101.76594				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		101.67698		101.65811				0	65,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.98075		99.96149				0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.28112		101.26154				0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.69568		100.67472				0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.19432		101.17256				0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.41811		100.39701				0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.75362		100.73167				0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.84437		101.81925				0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.01643	100.00000	10.98974				0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		99.89267		99.87463				0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.61148		100.59047				0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.48246		101.46211				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HILB04	On 01/11/2019	Spot Bond	0.00000		101.49987			101.47927			0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.20667			101.18893			0.00	0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.36301			100.34486			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	99.88056				101.79200			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.50951	93.22672		7.55858	93.13557				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	99.87492				101.87242			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.50949	104.41639		8.55844	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	99.86768				101.97582			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.95966	104.41639		9.00856	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	99.85884				102.10218			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	99.93901				99.91865			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	99.97727				99.95466			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.42434				101.40257			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.84400		10.00000	110.81500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HPF05	On 17/02/2017	Spot Bond	9.22500	104.96423	9.28500	104.85022					0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	101.35070		101.32648					0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	101.26867		101.24596					0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.44000	109.70321	8.50000	109.42793					0.00	17,800,000	1,687,300,000.00
HWAY23	On 07/12/2023	Spot Bond	2.04000	281.10416	2.04000	281.00871					0.00	0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.02000	287.89676	2.02000	287.79916					0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.71500	100.18056	9.79500	99.49104					0.00	5,400,000	2,105,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.75500	99.77140	9.83500	99.07465					0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.89980	100.00000	33.81767					0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	81.96188	100.00000	81.78095					0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	37.38161	100.00000	37.29105					0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	37.44426	100.00000	37.35355					0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	110.84400	10.00000	110.81500					0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000	122.36385	1.61500	122.27100					0.00	4,000,000,000	40,514,183,800.00
I2038	On 31/01/2038	Spot Bond	1.92000	125.51943	1.92000	125.47712					0.00	22,108,000,000	12,334,706,300.00
I2046	On 31/03/2046	Spot Bond	2.06000	122.34663	2.06000	122.30501					0.00	1,348,000,000	69,488,807,400.00
I2050	On 31/12/2050	Spot Bond	2.02500	131.30384	2.03000	131.10076					0.00	3,000,000,000	23,084,870,100.00
IBL21	On 15/03/2016	Spot Bond	8.18000	103.95722	8.23000	103.90207					0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.09500	107.73390	8.15500	107.56495					0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.00000	103.60091	8.05000	103.52666					0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.47261		101.45240					0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000	133.73143	1.49000	133.66791					0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000	135.90427	2.20000	135.85745					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
IBL38	On 02/04/2017	Spot Bond	0.00000	100.81081			100.79030			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.21500	103.76099		8.27500	103.59326			0	100,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	101.23088			101.21056			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	101.24278			101.22362			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.84400		10.00000	110.81500			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88000	97.93478		8.94000	97.73987			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.30000	92.57633		9.36000	92.34654			7,000,000	2,347,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.52416			100.50449			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.82500	98.51180		8.88500	98.34932			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.35000	103.07381		9.41000	102.81215			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	101.38766			101.36858			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.57030			100.55050			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.62500	102.90812		7.67500	102.83743			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66000	102.22100		8.72000	102.04074			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.65732			101.63578			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	101.20150			101.18258			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.86500	104.49979		7.92500	104.38909			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.62000	105.51580		8.68000	105.30706			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.73000	107.15654		9.79500	106.74896			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.27803			100.25778			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	99.81837			101.55840			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	101.40886			101.38963			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	101.53403			101.51449			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	101.56510			101.54515			0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL66	On 12/03/2018	Spot Bond	0.00000		100.66061			100.64000			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.93000		130.18391		2.93000	130.13646			0	0.00
IBL68	On 29/06/2018	Spot Bond	0.00000		100.30855			100.28764			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.01033		100.00000	0.01031			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		99.91687			99.89886			0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		99.84980			99.83086			0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.35500		97.71735		9.42000	97.43423			0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		101.03969			101.01971			0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.94391			100.92325			0	0.00
IDCG06	On 24/11/2024	Spot Bond	10.03000		98.42904		10.10000	97.99319			0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		102.26256		5.00000	102.24861			0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.16717		5.00000	101.15352			0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.32166		4.00000	101.31076			0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.95680		4.00000	100.94588			0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		57.84281		100.00000	57.70269			0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		57.72670		100.00000	57.58685			0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		57.72670		100.00000	57.58685			0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		105.78018		9.20000	105.75418			0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.35372			101.33035			0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.84409		100.00000	7.82509			0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.61342			101.58610			0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.33073		100.00000	16.29073			0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.88613		100.00000	22.83069			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IN276U	On 30/06/2021	Spot Bond	100.00000		1.67721	100.00000	1.67400				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.82067	100.00000	8.79930				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.62283	100.00000	10.59709				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.00619	100.00000	9.98169				0.00	0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.49919	100.00000	8.48038				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.09341	100.00000	38.99871				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		98.64865	100.00000	98.91599				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.18959	100.00000	11.15265				0.00	0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		89.36091	100.00000	88.73160				0.00	0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		89.45105	100.00000	88.82112				0.00	0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		89.44006	100.00000	88.81020				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		99.69635	100.00000	99.34156				0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		80.04386	100.00000	79.86871				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		92.53541	100.00000	92.23300				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.79003	6.40000	99.77257				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.66796	6.40000	99.65054				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.42023	6.45000	99.40277				0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.29811	6.45000	99.28069				0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.90902	6.60000	98.89133				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
INA543	On 13/10/2015	Spot Bond	100.00000		80.04386		100.00000	0.00000			0	0.00
ING115	On 31/03/2016	Spot Bond	10.84020		101.01072		10.84874	100.97723			0	0.00
ING116	On 31/03/2016	Spot Bond	10.84020		100.49094		10.84874	100.45763			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.52682			100.50267			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.51716			100.49348			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.79865		6.50000	101.78086			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.52191			100.49780			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.58289			100.56246			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.01920			100.00000			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.50132			100.47814			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.61149			104.58951			0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		99.98149			99.96298			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.93929			98.92100			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.80450			98.78611			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		80.21978		100.00000	80.04386			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.35829			100.33944			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.16986			101.14897			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.79425			101.76610			0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01931			99.99991			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01957			99.99990			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.69000		102.36358		8.74000	102.25997			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.27010			100.24901			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.27645			100.25488			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.28071			100.25882			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		99.98083			99.96184			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		99.97989			99.95988			0	100,000,000.00
IPF12	On 15/04/2018	Spot Bond	0.00000		99.98050			99.96111			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.59978			101.58201			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.70500		99.90809		9.77000	99.60022			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.51538			100.49513			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.78500		104.80184		8.84500	104.65763			13,400,000	1,563,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.16927			100.14782			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.07902			100.05927			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.45669			100.43632			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.81468			101.79159			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.88139			100.85709			0	0.00
IV017	On 31/01/2022	Spot Bond	4.63000		127.96054		4.63000	127.90801			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.53842		3.60000	151.48059			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.28440			100.26032			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.02208			100.00012			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		102.05299			102.02954			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.75992			100.73618			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.28515			98.26180			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.61000		110.47879		3.61500	110.41305			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000		110.47879		3.61500	110.41305			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.82495			100.80004			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.12793			101.10321			0	0.00
IV057U	On 14/07/2018	Spot Bond	100.00000		8.77915		100.00000	100.00000			0	0.00
IV08	On 30/04/2018	Spot Bond	10.42000		110.62330		10.48000	110.44306			0	105,500,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.85194			103.82618			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.70000		144.46098		3.70000	144.40545			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		95.80052		100.00000	95.54974			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		92.40506		100.00000	92.17172			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.91241		6.40000	99.92991			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		98.75007		6.60000	98.73244			0	0.00
IVA542	On 08/10/2015	Spot Bond	6.60000		98.38116		100.00000	100.00000			0	0.00
IVA543	On 15/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
IVA544	On 22/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	101.66807			101.64981			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.84400		10.00000	110.81500			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.70170			101.68311			0	100,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.16179			100.14129			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.07456			101.05543			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.18652			101.16444			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.90148			100.88084			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.01940			100.00000			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.01954			100.00000			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.01981			100.00000			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.01860			100.00000			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	99.88137			99.86145			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.60667			101.58616			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.53131			100.50988			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	101.22839			101.20831			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.94458			100.92564			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.93526			100.91652			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.23897			100.21680			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.65457			101.63493			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.49418			100.47425			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.29688			100.27528			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.30441			100.28226			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.30440			100.28226			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.22000	100.17992		9.28000	99.95762			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		12.77202		100.00000	12.74343			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.30372		100.00000	10.27849			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.94583			99.92767			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.37500		104.29793		9.44000	103.97793			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.63762			101.61670			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.24887			101.22884			400,000,000	200,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.57169			100.55202			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.23438			105.21507			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.58808			101.56927			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.62160			102.60235			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.90000		101.72091		6.95000	101.68758			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.54336			101.52144			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.19445			101.17269			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.90353			100.88175			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.57302			101.55137			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.30964			101.28963			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.43130			101.40936			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.84264			100.82235			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.40158			100.37893			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.55477			101.53495			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.23856			100.21643			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.71912			100.69874			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.29110			100.26840			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JAS01	On 31/01/2018	Spot Bond		0.00000	101.93338			101.90809			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.64316			101.62184			0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	99.83492			99.81462			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	58.36492	100.00000		58.22353			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.78303			100.76264			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.80690			100.78542			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.65388			100.63141			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.79258			100.77022			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	95.78947	100.00000		95.53806			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.20384			103.17894			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.84065			101.81518			0	0.00
KW01	On 31/10/2027	Spot Bond		8.58000	139.64964		8.65000	138.96131			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.40400			100.38360			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.62411			100.60327			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.85324			100.83335			0	400,000,000.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.45492			100.43433			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	102.01136			101.98976			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.30000	98.85941		10.36000	98.62849			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.70783		9.71000	103.68067			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.59190			101.57125			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.81500	101.05170		8.87500	100.91710			27,200,000	3,483,900,000.00
LGL03	On 03/04/2018	Spot Bond		8.94500	99.01705		9.00500	98.85388			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.97000	100.63030		10.03000	100.37317			10,300,000	590,300,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.75973			100.73599			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000		100.88527			100.85476			600,000,000	300,000,000.00
LHL02	On 13/12/2015	Spot Bond	7.92000		101.98630		7.97000	101.94420			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.96321			100.92998			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.49194			101.46230			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.17902			101.15796			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.23316			101.21031			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.32201			101.29751			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.18368			101.16423			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.54799			100.52878			0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000		99.72415			99.70691			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000		99.51091			99.49344			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000		98.96962			98.95186			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000		98.46839		100.00000	80.57395			0	5,100,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.44016			102.42126			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		102.45820			102.43915			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000		100.20696			100.19113			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000		100.22060			100.20388			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		102.83564			102.80763			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000		99.07377			99.05629			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000		98.51070			98.49318			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.31805			100.29844			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.97724			100.95693			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond		0.00000	100.38357			100.36402			0	2,000,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.82071			100.80164			0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.06844			101.04924			0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.02808			100.01016			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.28767			101.26951			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.31507			101.29621			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.34477			101.32547			0	100,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.68247			100.66322			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.01913			100.00000			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.01878			99.99991			1,200,000,000	400,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.00626	100.00000	53.87543				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		26.81742	100.00000	26.75246				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.19741	100.00000	23.88906				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.27050	100.00000	23.98387				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.07771	100.00000	23.02180				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.13934	100.00000	24.08086				0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	101.53396			101.51442			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.88000	102.65863	8.94000	102.44547				3,600,000	543,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.90000	102.18119	8.96000	101.96884				0	160,000,000.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.00961			101.98845			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.16599			100.14521			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.17310			100.15143			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.03000	102.96808	8.09000	102.87656				0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.87000	101.60351	8.93000	101.40195				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.63000	102.03927	9.69500	101.70227			0.00	0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.43293		100.41315			0.00	0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.44780		100.42734			0.00	0	0.00	
MFS1B	On 20/09/2019	Spot Bond	9.65000	102.70841	9.71000	102.47483			0.00	0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.07000	102.99317	7.12000	102.96455			0.00	0	2,470,000,000.00	
MIL02	On 31/05/2017	Spot Bond	8.95500	100.75038	9.01500	100.62456			0.00	0	0.00	
MIP4C	On 13/01/2016	Spot Bond	100.00000	66.90909	100.00000	66.66667			0.00	0	0.00	
MIP4F	On 13/01/2016	Spot Bond	100.00000	70.64357	100.00000	70.50954			0.00	0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.56543		100.54447			0.00	0	0.00	
MMIG02	On 17/03/2026	Spot Bond	9.50500	105.64181	9.57000	105.33093			0.00	0	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.22869		100.20609			0.00	0	0.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	35.58480	100.00000	35.49859			0.00	0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.65500	100.71450	8.71500	100.58914			0.00	0	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.07000	99.98064	7.07000	100.00000			0.00	0	60,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.64500	102.69845	8.70500	102.56496			0.00	0	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	7.41103	100.89771	7.39294			0.00	0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	7.50601	100.61875	7.48773			0.00	0	0.00	
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
N4A411	On 14/08/2020	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	
N5A16	On 20/06/2016	Spot Bond			0.00000		100.66089			100.64168			0.00	0	0.00
N5B23	On 20/06/2023	Spot Bond			0.00000		100.70753			100.68698			0.00	0	0.00
N5C23	On 20/06/2023	Spot Bond			0.00000		100.71686			100.69603			0.00	0	0.00
N5D23	On 20/06/2023	Spot Bond			0.00000		100.81822			100.79446			0.00	0	0.00
N5E23	On 20/06/2023	Spot Bond			0.00000		100.90254			100.87632			0.00	0	0.00
N5F23U	On 20/06/2023	Spot Bond			100.00000		11.24661	100.00000		11.21936			0.00	0	0.00
N5G23U	On 20/06/2023	Spot Bond			100.00000		12.04077	100.00000		12.01160			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond			9.83000		93.15539	9.89500		92.81455			0.00	11,200,000	1,111,000,000.00
NAM02	On 29/06/2020	Spot Bond			9.45500		100.92917	9.52000		100.65040			0.00	2,000,000,000	2,000,000,000.00
NBK10A	On 25/07/2016	Spot Bond			7.70500		102.46802	7.75500		102.39813			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond			9.33000		99.41797	9.39000		99.14709			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond			8.95500		104.81935	9.02000		104.50671			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond			9.43000		104.81938	9.49500		104.40988			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond			0.00000		101.93579			101.91690			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond			9.31500		100.36026	9.38000		100.04409			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond			0.00000		100.97489			100.95620			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond			9.55500		100.02456	9.62000		99.69426			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond			0.00000		102.01903			101.99984			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond			10.18000		99.48653	10.25000		99.05099			0.00	0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond			0.00000		101.61777			101.59977			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond			10.36000		99.60082	10.43000		99.13453			0.00	0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond			0.00000		100.99304			100.97452			0.00	0	0.00
NBK18A	On 01/06/2020	Spot Bond			9.28000		100.99200	9.34000		100.73585			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond			0.00000		100.22791			100.20826			0.00	0	232,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK19A	On 01/06/2022	Spot Bond		9.70500	100.79123		9.77000	100.44533			0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.13233			100.11242			1,000,000,000	1,000,000,000.00
NBK20A	On 01/06/2026	Spot Bond		10.43000	100.74442		10.50000	100.26987			0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.37839			100.35820			0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.26076			101.24069			600,000,000	300,000,000.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.28068			101.26080			0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.31497			101.29454			0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.35299			101.33229			0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.40910			101.38715			0	0.00
NBK26B	On 22/04/2026	Spot Bond		0.00000	101.87316			101.85138			0	0.00
NBK27B	On 01/06/2018	Spot Bond		0.00000	100.88165			100.86140			0	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond		6.82000	104.05018		6.87000	104.02195			300,000,000	2,480,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.89618			100.87685			0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.95000	112.21800		9.01000	111.97630			11,700,000	3,435,300,000.00
NBK4	On 28/10/2024	Spot Bond		10.75500	38.71206		10.82500	38.47466			0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	99.87228			101.90666			0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.75000	103.91923		7.80000	103.86410			0	0.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.42871			100.40821			0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	97.43143			97.41296			0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.88024			100.85956			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	101.64838			101.62766			0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	101.63775			101.61683			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.92367			93.90456			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.32309			101.30141			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.46710			100.44575			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.44333			100.42307			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.63309			100.68898			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.42874			100.40914			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.41544			100.39620			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.41514			100.39593			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.50590			101.48641			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.47813			100.45602			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.92500	107.54260		9.99500	107.10268			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.47520			100.45323			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.96000	106.41896		10.03000	105.96801			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.47813			100.45602			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.43011			100.41020			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.48486			100.46456			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.48280			100.46048			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.48865			100.46605			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.87711			100.85591			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.02178			100.07766			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000	100.17546			100.15350			0	0.00
NED11	On 17/09/2015	Spot Bond	7.42000	103.89714		7.47000	103.86702			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.87986			101.85608			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.84520			99.82135			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond	10.08000		105.09257		10.14000	104.71640			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		98.75319			98.64572			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.08948			102.06564			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		99.95121			99.92683			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.35872			100.33271			0	0.00
NED20	On 01/07/2025	Spot Bond	11.20000		100.75216		11.26000	100.49842			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.14627			100.12757			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.99702		9.44500	117.96744			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.13056			101.10559			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		171.79972		2.17000	171.74079			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.47000		113.66924		2.47500	113.58076			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.65570		3.45000	187.59064			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.86000		109.89998		2.86500	109.80998			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		142.12093		3.19000	142.06825			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.81128		3.10000	153.75358			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.70000		107.01366		8.76000	106.74462			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.33000		105.77109		9.39000	105.50666			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.20258			101.18294			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.02097			101.00206			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.05703			101.03742			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.03542			101.01623			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A19	On 22/05/2050	Spot Bond	0.00000	101.09880			101.07839			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.53000	107.03988		9.59000	106.70311			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.07863			101.05862			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.06423			101.04449			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	101.16060			101.13902			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.73000	105.78871		9.79000	105.52536			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.09303			101.07274			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.10024			101.07981			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	101.22245			101.19969			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.36618			101.34066			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.27856			101.25472			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.12183			101.10099			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67000	111.74631		8.73000	111.53670			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.40500	117.24211		9.47000	116.84354			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	175.46281		2.06500	175.40310			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.33000	115.20139		10.40000	114.61967			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.88517			101.86533			500,000,000	500,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.62379			101.60553			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.49238			100.47093			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.82599			100.80572			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.00995			100.98922			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.14388			101.11985			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.41112			101.38054			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.32220		100.00000	18.27781			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		98.91305		100.00000	98.64498			0	0.00
OML01	On 27/10/2015	Spot Bond	6.91000		102.42401		6.96000	102.39042			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.06549			101.04285			0	0.00
OML03	On 27/11/2024	Spot Bond	9.85000		99.11361		9.91000	98.88151			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.76623			100.74282			0	0.00
OML05	On 19/03/2025	Spot Bond	10.03500		102.06760		10.10000	101.80383			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.61000		101.88671		10.67500	101.55553			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.18000		102.13782		11.25000	101.70447			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		39.30544		100.00000	39.21022			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.20000			100.19000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.65247			102.63267			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.73048			100.71041			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.35698			101.33746			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.23061			101.21005			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.40164			100.38136			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.72879			99.70739			0	3,300,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.74989			101.72947			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.60500		101.50438		9.67000	101.18690			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.52188			101.50282			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.56392			101.54430			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.58283			101.56297			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.62487			101.60445			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.80557			101.78276			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.84759			101.82422			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.69856			101.67647			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.00000		44.10021	8.07000	43.78208				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.92000		105.67025	5.97000	105.64413				0.00	28,100,000,000	85,037,300,900.00
R158P	On 15/09/2015	Spot Bond	6.58000		98.87703	6.63000	98.85084				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.68000		111.97619	6.73000	111.89742				0.00	42,600,000,000	97,919,758,600.00
R159P	On 15/09/2016	Spot Bond	6.51000		92.77154	6.56000	92.70269				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.18000		117.67273	8.25000	117.07654				0.00	10,794,173,300	59,304,527,800.00
R187P	On 21/12/2026	Spot Bond	7.92000		41.13349	7.99000	40.80925				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.84000		38.42557	7.91000	38.09698				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		288.63531	1.66000	288.54027				0.00	16,080,000,000	30,708,951,800.00
R202	On 07/12/2033	Spot Bond	1.85000		234.40701	1.85000	234.32859				0.00	11,010,000,000	04,640,047,700.00
R2023	On 28/02/2023	Spot Bond	8.03000		101.27470	8.09500	100.89174				0.00	50,945,100,000	07,856,144,400.00
R203	On 15/09/2017	Spot Bond	7.09500		104.98324	7.15500	104.84264				0.00	04,521,900,000	81,893,486,700.00
R2030	On 31/01/2030	Spot Bond	8.61000		98.61085	8.67500	98.07524				0.00	72,237,823,300	44,759,968,600.00
R2032	On 31/03/2032	Spot Bond	8.70500		98.37665	8.77500	97.76344				0.00	16,416,900,000	072,983,204,000.00
R2037	On 31/01/2037	Spot Bond	8.83000		100.68646	8.91000	99.92061				0.00	10,577,124,500	075,182,265,300.00
R204	On 21/12/2018	Spot Bond	7.45000		102.13587	7.51000	101.93463				0.00	93,504,486,500	039,542,055,100.00
R2044	On 31/01/2044	Spot Bond	8.87000		102.71666	8.96000	101.77945				0.00	33,719,581,000	097,668,859,700.00
R2048	On 28/02/2048	Spot Bond	8.86000		102.04716	8.95000	101.08484				0.00	09,179,299,700	062,855,017,500.00
R207	On 15/01/2020	Spot Bond	7.65000		98.48058	7.71000	98.23745				0.00	01,301,700,000	020,490,116,500.00
R208	On 31/03/2021	Spot Bond	7.80500		97.13153	7.87000	96.82513				0.00	71,104,803,400	32,913,870,800.00
R209	On 31/03/2036	Spot Bond	8.76500		77.93709	8.84500	77.30466				0.00	94,226,566,700	052,611,239,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R210	On 31/03/2028	Spot Bond	1.70000		178.82234	1.70000	178.76324				0.00	6,400,000,000	39,447,378,400.00
R211	On 31/01/2017	Spot Bond	0.78000		135.14518	0.79000	135.08351				0.00	15,337,820,000	75,620,667,400.00
R212	On 31/01/2022	Spot Bond	1.63000		140.57191	1.63000	140.52565				0.00	2,700,000,000	28,439,710,400.00
R213	On 28/02/2031	Spot Bond	8.64000		88.65108	8.71000	88.09840				0.00	44,049,006,200	62,092,308,500.00
R214	On 28/02/2041	Spot Bond	8.79500		79.16820	8.88500	78.41877				0.00	33,595,400,000	116,110,819,400.00
R228C	On 15/09/2015	Spot Bond	6.58000		98.87703	6.63000	98.85084				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.50000		95.79748	6.55000	95.74958				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.51000		92.77154	6.56000	92.70269				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.52000		97.22133	6.57000	97.18362				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.50000		94.18150	6.55000	94.12220				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.56000		91.14082	6.61000	91.06125				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.07000		87.40725	7.13000	87.29248				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.12000		84.32361	7.18000	84.18841				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.45500		80.65553	7.51500	80.50240				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.43500		77.80868	7.49500	77.63853				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.41500		75.07680	7.47500	74.89099				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.40500		72.42382	7.46500	72.22369				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.61000		69.16010	7.67000	68.94887				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.59000		66.69486	7.65000	66.47196				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.72500		63.76220	7.79000	63.51250				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.69500		61.50524	7.76000	61.24522				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.66500		59.34532	7.73000	59.07595				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.63500		57.27781	7.70000	57.00000				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	
R343C	On 21/06/2023	Spot Bond			7.59500	55.34063		7.66000	55.05498			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond			7.55500	53.48961		7.62000	53.19686			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond			8.12000	49.09797		8.19000	48.79302			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond			8.08000	47.35385		8.15000	47.04391			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond			8.04000	45.68928		8.11000	45.37496			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond			8.00000	44.10021		8.07000	43.78208			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond			7.96000	42.58282		8.03000	42.26140			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond			7.92000	41.13349		7.99000	40.80925			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond			7.88000	39.74882		7.95000	39.42220			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond			7.84000	38.42557		7.91000	38.09698			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond			0.00000	101.35702			101.33522			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond			0.00000	102.05828			102.03442			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond			0.00000	100.98110			100.95894			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond			0.00000	100.81777			100.79383			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond			100.00000	31.88594	100.00000		31.80869			0.00	0	500,000,000.00
RCSB2U	On 24/07/2017	Spot Bond			100.00000	16.37082	100.00000		16.33073			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond			100.00000	30.17466	100.00000		30.10155			0.00	0	900,000,000.00
RCSB4U	On 07/11/2015	Spot Bond			100.00000	95.62016	100.00000		95.37685			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond			100.00000	41.55932	100.00000		41.45864			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond			100.00000	17.12156	100.00000		17.08008			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond			100.00000	20.91267	100.00000		20.85875			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond			100.00000	8.73039	100.00000		8.70592			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond			100.00000	15.90063	100.00000		15.85963			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond			100.00000	12.88241	100.00000		12.84919			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
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.91048		100.00000	9.88493			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.70462			100.68339			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.65340			100.63341			0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.02302			101.00201			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.07508			101.05297			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.97060			100.95154			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.18630			102.16678			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.40764			100.38796			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.91319			100.89421			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.95149			100.93172			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.18724			101.16562			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.99648			100.97769			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.06020			101.03256			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.20329		100.00000	17.16161			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.06810		100.00000	12.03888			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.99858		100.00000	9.97435			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.23908		100.00000	9.21670			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.19469			101.17540			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.04386			102.02330			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.50865			101.48757			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.79292			100.77212			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		102.12056			102.10121			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.98463			100.96403			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	100.78395			100.76239			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.22645			100.20737			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	99.88205			99.86226			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	87.49527			87.44458			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	85.40122			85.35681			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	94.50256			94.43443			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	93.75052			93.67893			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.45651			100.42579			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.85305			82.82344			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	96.97856			96.92382			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.46342		12.35000	107.42785			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.88938		100.00000	15.85088			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.66228			101.63831			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.12437		100.00000	6.10970			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.32910		100.00000	33.24835			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	61.41475		100.00000	61.26597			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.04079		100.00000	13.93674			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	44.97314		100.00000	44.86419			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	102.52245			102.47780			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	80.56673			80.55744			0	0.00
RW21	On 21/04/2021	Spot Bond		9.17500	105.76180		9.24000	105.44353			4,900,000	863,900,000.00
RW23	On 10/12/2023	Spot Bond		9.55000	100.63908		9.61500	100.24473			0	0.00
RW28	On 10/12/2028	Spot Bond		9.90000	103.46393		9.97000	102.91549			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		97.01768			96.97853			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.88000		105.20487		7.93000	105.11753			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.08339			101.06066			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.34500		101.77435		9.40500	101.62271			0	511,700,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.52517			100.50514			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.72456			101.70252			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.06692			103.04438			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.16628			101.25036			2,190,000,000	1,415,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.78467			101.83162			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.11310			101.08682			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.99505			101.96970			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.24564			101.21941			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.63000		101.12038		11.69500	100.78843			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95000		100.84644		9.01000	100.68034			4,800,000	2,374,800,000.00
SBN27	On 15/09/2015	Spot Bond	7.41000		105.40192		7.46000	105.37168			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.00000		105.29605		8.05000	105.26419			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.17000		105.44505		7.22000	105.41547			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49500		102.21666		8.55500	102.07701			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31500		105.41899		7.36500	105.38901			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.04000		105.28888		8.09000	105.25691			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.59907			100.57845			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.24010			100.21783			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond		7.98500	104.54232		8.04500	104.40009			0	400,000,000.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.92072			101.90231			1,000,000,000	1,000,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.46166			100.44050			0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	101.60320			101.58027			0	0.00
SBS19	On 23/06/2021	Spot Bond		9.56500	103.31156		9.63000	102.99100			0	0.00
SBS20	On 15/05/2026	Spot Bond		10.08000	101.41642		10.15000	100.93590			0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.37510			101.35255			0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	101.21052			101.19031			0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.08138			102.06034			0	0.00
SBS25	On 24/05/2019	Spot Bond		8.78000	101.49969		8.84000	101.28267			31,900,000	361,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	26.78839		100.00000	26.72845				0	0.00
SBS27	On 20/02/2024	Spot Bond		9.57000	107.24346		9.63500	106.83323			300,000,000	2,870,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	99.63219			99.61382			0	0.00
SBS29	On 12/06/2019	Spot Bond		8.81000	100.35634		8.87000	100.13820			0	0.00
SBS3	On 25/05/2026	Spot Bond		10.09000	88.79149		10.16000	88.35205			0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.83960			99.81988			0	0.00
SBS31	On 27/06/2027	Spot Bond		9.83000	100.52684		9.90000	100.01794			0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.49757			100.47750			0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.51107			100.49047			0	0.00
SBS34	On 19/09/2024	Spot Bond		9.98000	103.89333		10.05000	103.45016			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	101.51108			101.49153			500,000,000	1,050,000,000.00
SBS36	On 29/01/2020	Spot Bond		0.00000	101.57544			101.55535			0	0.00
SBS37	On 29/01/2020	Spot Bond		9.08000	99.61153		9.14000	99.37343			0	0.00
SBS38	On 29/01/2025	Spot Bond		10.24000	97.26010		10.31000	96.83397			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.79000	96.60497	10.86000	96.10054			0.00		0	0.00
SBS4	On 16/11/2021	Spot Bond	9.50500	97.12058	9.57000	96.80032			0.00		7,600,000	577,600,000.00
SBS9	On 07/07/2016	Spot Bond	7.32000	104.02757	7.37000	103.95926			0.00		0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27000	276.65932	2.27000	276.56367			0.00		0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.39000	133.91207	1.40000	133.84879			0.00		0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.99470	100.00000	22.93900			0.00		0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000			0.00		0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.07814		100.05860			0.00		0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	35.15585	100.00000	35.07069			0.00		0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494			0.00		0	0.00
SHI05	On 31/01/2017	Spot Bond	2.05000	132.59493	2.06000	132.52993			0.00		0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.79865	6.50000	101.78086			0.00		0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.60712		101.58550			0.00		0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.73932		101.71737			0.00		0	0.00
SHS05	On 29/06/2017	Spot Bond	8.59500	100.62581	8.65500	100.49628			0.00		3,500,000	263,500,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.38237		101.35993			0.00		0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.22113		100.20229			0.00		0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.43128		100.41132			0.00		0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	37.53519	100.00000	37.44426			0.00		0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.84400	10.00000	110.81500			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
SHS12	On 12/12/2016	Spot Bond	0.00000		100.68216			100.66086			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.63756			100.61629			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		53.09706	100.00000	52.96843				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.25516	100.00000	41.15521				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.71455	100.00000	42.61107				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.43500		104.83942	9.49500	104.69721				0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		99.86197		99.83900				0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.12001		101.09795				0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.32067		100.29895				0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.33267		100.31014				0	0.00
SHS25	On 29/06/2020	Spot Bond	9.70500		100.87713	9.77000	100.59934				5,600,000	5,500,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.30169		100.27979				0	0.00
SLI2	On 15/08/2016	Spot Bond	7.93000		105.70425	7.98000	105.62951				0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.10000		102.51051	9.16000	102.32785				0	0.00
SNT01	On 15/09/2017	Spot Bond	8.49500		102.21666	8.55500	102.07701				0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.12111		101.10072				0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.13025		101.11109				0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.51333		101.49319				0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.07931		101.05895				0	719,500,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.10843		101.08753				0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.08858		101.06627				0	0.00
SSA01	On 28/06/2016	Spot Bond	8.19500		101.70786	8.25500	101.63069				0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.13204		100.11389				0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.96117		99.94172				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	9.39500	96.90874	9.46000	96.64738			0.00	20,900,000	660,700,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.96530		100.94313			0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	100.40885		100.38580			0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	101.70100		101.67959			0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	9.37500	90.50712	9.44000	90.22245			0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	9.37500	90.50712	9.44000	90.22245			0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	9.07000	93.37294	9.13000	93.14134			0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.57509		100.55292			0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	7.97500	103.23291	8.03500	103.09291			0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.36000	114.74155	2.36500	114.65253			0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.76000	98.27899	8.82000	98.08356			0.00	0	0.00	
SSN015	On 26/08/2018	Spot Bond	8.50000	101.12623	8.50000	101.10312			0.00	0	0.00	
SSN017	On 21/12/2026	Spot Bond	10.22000	102.50905	10.29000	102.01056			0.00	0	0.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.84145		100.82170			0.00	0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.51000	75.90845	10.58000	75.46484			0.00	0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	99.85851		99.83816			0.00	0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000	99.95887		99.93833			0.00	0	0.00	
SSN027	On 25/09/2019	Spot Bond	0.00000	100.42565		100.40307			0.00	0	0.00	
SSN028	On 16/10/2019	Spot Bond	0.00000	99.95406		99.93111			0.00	0	0.00	
SSN029	On 07/12/2023	Spot Bond	0.00000	100.37633		100.35088			0.00	0	0.00	
SSN030	On 24/05/2017	Spot Bond	0.00000	101.06691		101.04517			0.00	0	0.00	
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
SSN033	On 17/03/2020	Spot Bond	0.00000	100.58864		100.56648			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	
SSN034	On 02/06/2020	Spot Bond	0.00000		100.94268			100.92049			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.21934			99.20118			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.87737			99.85985			0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		98.66442			98.68200			0.00	0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		98.66395			98.68153			0.00	0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		98.76829			98.78589			0.00	0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.45068			99.43296			0.00	0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.38333			99.36572			0.00	0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.39741			99.37969			0.00	0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.39912			99.38145			0.00	0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.37969			99.36197			0.00	0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.32652			99.30880			0.00	0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.20150			99.18376			0.00	0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		99.00108			98.98324			0.00	0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		98.97123			98.95350			0.00	0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		98.87285			98.85523			0.00	0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		99.57139			99.56469			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.38000		104.82087		6.43000	104.79161			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.83000		103.68684		8.90000	103.19530			0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		101.10116			101.08038			0.00	0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		101.17251			101.15116			0.00	0	0.00
T12A12	On 21/02/2048	Spot Bond	9.30000		100.59056		9.36000	100.36955			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		61.51601		100.00000	61.36699			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		99.89350			99.87560			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
TFS112	On 02/05/2016	Spot Bond	0.00000		101.36615			101.34746			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.40649			100.38649			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.41810			100.39900			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.43894			100.41889			1,570,000,000	1,240,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.04026						0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		87.69313	100.00000	87.56980				0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		102.86723			102.83001			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.46415			101.44472			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		101.45547			101.43590			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.16235			100.14139			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.16636			100.14488			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.48027			101.46173			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58000		105.10654	7.63000	105.03533				0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.87673			101.71301			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.87345			101.75890			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.91517	7.83000	103.80482				0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.87854			101.68777			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.87444			101.74514			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.86575			103.89423			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.87854			101.68777			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.87444			101.74514			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.92229	7.16000	103.47940				0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.86640			101.85756			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.86706			101.84839			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.85132			102.06860			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.85344			102.03878			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.78907			102.93946			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.79644			102.83640			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.87870			99.85850			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.87345			99.85239			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.90563		8.73000	104.24189			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.63144			99.61112			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.87444			99.85354			0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.92000	98.04618		8.98000	97.86896			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.46517			99.44633			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	99.88321			99.86359			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.86607			99.84379			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.86787			99.84589			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	99.87743			99.85683			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.85165			99.82696			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.85230			99.82773			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	99.86716			99.84485			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.80054			102.77913			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	99.79988			99.76661			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	99.81369			99.78246			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	101.08658			101.06609			0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	101.12300			101.10181			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond		9.25000	103.33695		9.31000	103.11037			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.10116			101.08038			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	101.15211			101.13038			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.16000	101.27529		9.22000	101.05135			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.11383			101.09359			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.17251			101.15116			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.27000	100.10932		9.33000	99.88909			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.21757			101.19461			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.21757			101.19461			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.23849			101.21590			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	101.23849			101.21590			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.33381			101.30863			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.33381			101.30863			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.35570			101.33092			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.35424			101.32948			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	101.80404			101.76989			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	101.80404			101.76989			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.01861			101.98484			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	101.82207			101.78850			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	99.88305			101.75760			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.71290		101.06155	5.69878			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.09102			101.89482			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		99.88547			101.72312			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.22248			102.08570			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		99.88547			101.72312			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		99.88386			101.74610			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		99.88305			101.75760			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		99.88643			101.70933			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		99.88386			101.74610			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.87502			101.87252			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.87502			101.87252			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.87502			101.87252			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.86219			102.05638			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.85899			102.10234			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.86299			102.04489			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.79929			102.96382			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.79534			103.02123			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.79692			102.99827			0	0.00
TL20	On 22/02/2020	Spot Bond	9.53000		89.54012		9.59000	89.32013			0	79,100,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.84400		10.00000	110.81500			0	0.00
TN17	On 14/11/2017	Spot Bond	8.24500		103.60771		8.30500	103.45804			0	13,100,000,000.00
TN20	On 17/09/2020	Spot Bond	9.53500		107.23921		9.60000	106.94508			123,300,000	11,765,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		1.44115	100.00000	1.79703				0	0.00
TN23	On 06/11/2023	Spot Bond	9.78000		107.70847	9.84500	107.30336				0	9,570,000,000.00
TN25	On 19/08/2025	Spot Bond	9.94000		101.02202	10.01000	100.56448				0	17,050,000,000.00
TN27	On 14/11/2027	Spot Bond	9.98000		93.88510	10.05000	93.39756				25,900,000	9,845,500,000.00
TN30	On 09/10/2030	Spot Bond	10.40500		103.43926	10.47000	102.91801				0	12,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.72000		103.04446	10.81000	102.23887				0	8,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.68009		100.66024				0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.94980		100.92960				0	150,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.24469		101.22434				0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.27576		101.25489				0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.27896		101.25803				0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.43225		101.40873				0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.75005		101.72115				0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.27739		101.25649				0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.84400	10.00000	110.81500				0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.16281		100.14217				0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.16604		100.14500				0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.06899		100.05182				0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.75533		99.73694				0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.37549	10.00000	100.34862				0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.36612	9.75000	100.33993				0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.36809	100.00000	10.34136				0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.57514		100.55498				0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.60998		100.58861				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA3U	On 14/06/2024	Spot Bond	100.00000		8.22254	100.00000		8.20262			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.76006	100.00000		8.73884			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.62933			100.60728			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		9.08257	100.00000		9.06056			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.63319			100.61101			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.35133	100.00000		9.32868			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.74116			100.71521			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.63020	100.00000		12.59960			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.97845			100.94419			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		16.23158	100.00000		16.19227			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.67327	100.00000		13.64015			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.83543			99.81715			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		99.57549			99.55703			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		99.30889			99.29022			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		96.68066			99.02562			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		104.59384			104.55524			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		103.39536			103.35721			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.99071			97.97193			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		97.49930			97.48077			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		97.18856			97.16969			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		96.48626			96.46786			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		96.25903			96.24078			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
TSP184	On 18/02/2016	Spot Bond		0.00000	95.92240			95.90378			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.60815			95.58930			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	95.24982			95.23059			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	94.98063			94.96140			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	97.80418			97.78604			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	94.22306			94.20399			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	93.89826			93.87901			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.55669			93.53723			0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond		100.00000	70.50954		100.00000	70.37577			0	25,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.76605		100.00000	14.73028			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	103.01808			102.99945			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.40076			100.38219			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.58688			0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	101.56905			101.55122			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	99.96254			99.94383			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	101.51556			101.49773			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	101.46409			101.44624			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	101.18600			101.16712			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	101.02678			101.00877			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.89384			100.87596			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.75750			100.73946			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.86466			100.84664			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC103	On 25/11/2015	Spot Bond	0.00000		100.90261			100.88385			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.38455			100.36707			0	0.00
TWC105	On 12/10/2015	Spot Bond	100.00000		80.21978	100.00000		80.04386			0	0.00
TWC106	On 14/10/2015	Spot Bond	100.00000		79.86871	100.00000		79.69432			0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000		101.76732			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.83804			100.81809			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	100.00000		79.86871	100.00000		79.69432			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000	0.00000		101.62346			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.77130			100.75294			0	0.00
TWCM20	On 14/10/2015	Spot Bond	100.00000		79.86871	100.00000		79.69432			0	0.00
UG21	On 02/03/2021	Spot Bond	9.20500		110.33334	9.27000		110.01430			0	20,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.96382	100.00000		7.94788			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.22424	100.00000		8.18900			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.78000	100.00000		7.76442			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.13085	100.00000		8.09601			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.30916			103.28958			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.26773			101.24792			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		87.52998	100.00000		87.32057			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.15999			102.14018			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.37334			100.35340			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.41220			101.39152			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.41410			101.39339			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE04	On 28/03/2016	Spot Bond	0.00000	100.30729			100.28655			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.31545			100.29417			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	101.39036			101.37001			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000	100.75479			100.73350			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.47723	100.00000		7.46226			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.87698	100.00000		7.84322			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.29341	100.00000		7.27881			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	7.78358	100.00000		7.75023			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00034	100.00000		0.00034			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.07000	106.05229	7.12000		105.98866			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.32000	245.85275	1.33000		245.70504			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59500	103.54332	7.65500		103.41763			0.00	0	5,568,227,500.00
WSP3	On 28/05/2019	Spot Bond	8.00500	104.39042	8.06500		104.16779			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.27500	103.99153	8.33500		103.72795			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50500	103.38307	8.57000		103.06022			0.00	200,000,000	2,900,000,000.00
Z020	On 19/10/2015	Spot Bond	5.80000	98.48203	5.85000		98.45360			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.39500	73.64942	7.45500		73.45556			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	78.83369	100.00000		78.66379			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	43.94280	100.00000		43.85943			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>18,510,679,500</b>	<b>5288662398200.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>18,510,728,126</b>	<b>6288665623078.00</b>