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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 10/07/2015

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		12.43900	12.43900		12.51200	12.51200		11.04	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.44960	12.44960		12.52040	12.52040		13.02	0	2,491.00
\$ / R	On 23/07/2015	Any day expiry		12.45580	12.45580		12.52690	12.52690		13.33	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	106.65380	0.10665	156.14270	0.15614		106.654	13.58	0	10,000.00
\$ / R	On 29/07/2015	Any day expiry		12.46880	12.46880		12.54010	12.54010		13.23	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	0.02230	0.00002	0.01820	0.00002		0.022	17.73	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	0.56210	0.00056	0.41780	0.00042		0.562	18.30	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	71.61900	0.07162	102.65460	0.10265		71.619	14.39	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	30.32750	0.03033	47.21450	0.04721		30.328	15.55	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	531.52750	0.53153	477.11450	0.47711		531.528	15.55	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	0.16860	0.00017	0.28200	0.00028		0.169	34.81	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.49910	12.49910		12.57070	12.57070		13.27	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.52710	12.52710		12.59850	12.59850		13.40	0	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	249.98360	0.24998	298.71040	0.29871		249.984	13.33	16,000	0.00
\$ / R	On 26/08/2015	Any day expiry		12.52920	12.52920		12.60060	12.60060		13.42	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	81.67230	0.08167	103.00620	0.10301		81.672	15.36	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	662.47230	0.66247	612.40620	0.61241		662.472	15.36	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.53140	12.53140		12.60280	12.60280		13.43	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	0.87040		0.00087		1.02850	0.00103	0.870	15.58	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	2.18470		0.00218		2.41720	0.00242	2.185	13.99	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	108.98540		0.10899		135.54610	0.13555	108.985	14.87	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.03260		0.00003		0.05730	0.00006	0.033	20.71	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.54000		12.54000		12.61130	12.61130		13.33	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.56150		12.56150		12.63260	12.63260		13.34	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.57010		12.57010		12.64120	12.64120		13.34	0.00	22,806	557,201.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	1.24530		0.00125		1.39220	0.00139	1.245	15.93	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,971.46740		1.97147	2,042.72910	2.04273	1,971.467	1,971.467	15.78	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	3.37040		0.00337		3.75340	0.00375	3.370	14.37	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,573.63680		1.57364	1,645.13650	1.64514	1,573.637	1,573.637	14.29	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	3.53680		0.00354		3.93650	0.00394	3.537	14.29	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,405.44560		1.40545	1,477.10990	1.47711	1,405.446	1,405.446	13.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	5.75310		0.00575		6.35090	0.00635	5.753	13.55	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	6.34720		0.00635		6.99180	0.00699	6.347	13.40	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	7.18000		0.00718		7.88590	0.00789	7.180	13.21	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	14.80720		0.01481		14.45210	0.01445	14.807	12.95	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	16.91830		0.01692		16.49420	0.01649	16.918	12.90	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	20.57890		0.02058		20.02530	0.02003	20.579	12.83	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	990.67890		0.99068	1,061.22530	1.06123	990.679	990.679	12.83	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	21.94370		0.02194		21.33950	0.02134	21.944	12.81	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	32.86940		0.03287		31.81140	0.03181	32.869	12.66	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	38.16280		0.03816		36.85990	0.03686	38.163	12.60	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	640.65020		0.64065	705.41250	0.70541	640.650	640.650	12.62	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	70.55020		0.07055		64.21250	0.06421	70.550	12.62	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	609.84100		0.60984	673.85440	0.67385	609.841	609.841	12.67	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	579.84640		0.57985	643.05520	0.64306	579.846	579.846	12.73	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	565.16180		0.56516	627.94950	0.62795	565.162	565.162	12.75	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	95.06180		0.09506		86.74950	0.08675	95.062	12.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	543.53610		0.54354	605.66550	0.60567	543.536	543.536	12.79	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	494.99300		0.49499	555.46910	0.55547	494.993	494.993	12.88	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	475.02830		0.47503	534.74790	0.53475	475.028	475.028	12.92	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	160.34730		0.16035	147.09260	0.14709	160.347	160.347	13.02	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	201.59190		0.20159	185.42110	0.18542	201.592	201.592	13.15	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	349.82470		0.34982	403.51490	0.40351	349.825	349.825	13.20	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	238.78530		0.23879	220.10280	0.22010	238.785	238.785	13.25	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	318.76440		0.31876	370.53220	0.37053	318.764	318.764	13.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	273.52040		0.27352	319.98710	0.31999	273.520	273.520	13.50	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	265.52870		0.26553	310.53120	0.31053	265.529	265.529	13.56	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	246.48880		0.24649	288.53220	0.28853	246.489	246.489	13.72	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	218.66670		0.21867	257.72000	0.25772	218.667	218.667	13.97	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	174.44270		0.17444	208.15410	0.20815	174.443	174.443	14.45	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	579.91030		0.57991	539.21180	0.53921	579.910	579.910	14.76	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	150.01030		0.15001	180.41180	0.18041	150.010	150.010	14.76	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	137.04570		0.13705	165.57210	0.16557	137.046	137.046	14.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	134.99960		0.13500	163.22230	0.16322	135.000	135.000	14.98	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	129.04840		0.12905	156.37250	0.15637	129.048	129.048	15.08	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	119.72730		0.11973	145.60430	0.14560	119.727	119.727	15.23	0.00	0	2,310.00

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	13.25	Put	783.40180		0.78340		735.10720	0.73511	783.402	15.57	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	99.21980		0.09922		121.05480	0.12105	99.220	15.68	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	83.98240		0.08398		102.92330	0.10292	83.982	16.11	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	38.48960		0.03849		48.39950	0.04840	38.490	18.22	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	26.86780		0.02687		34.05980	0.03406	26.868	19.23	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	22.68710		0.02269		28.84810	0.02885	22.687	19.73	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	19.70630		0.01971		25.11280	0.02511	19.706	20.16	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.60060		12.60060		12.67290	12.67290		13.58	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	3.74390		0.00374		4.06040	0.00406	3.744	14.84	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	8.41500		0.00842		8.88900	0.00889	8.415	13.75	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	15.66600		0.01567		15.52120	0.01552	15.666	13.08	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	133.26250		0.13326		160.16730	0.16017	133.263	15.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	57.39450		0.05739		70.58370	0.07058	57.394	18.07	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	10.18940		0.01019		12.72980	0.01273	10.189	28.29	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.60490		12.60490		12.67740	12.67740		13.63	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.66680		12.66680		12.74030	12.74030		13.87	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	8.28690		0.00829		8.78640	0.00879	8.287	14.63	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	16.89960		0.01690		17.60320	0.01760	16.900	13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	154.45560		0.15446		179.78370	0.17978	154.456	16.47	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	21.55110		0.02155		27.61340	0.02761	21.551	27.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.72950		12.72950		12.80280	12.80280		14.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	13.25490		0.01325		12.87850	0.01288	13.255	14.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	25.49670		0.02550		25.01490	0.02501	25.497	13.78	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	168.01160		0.16801		190.33250	0.19033	168.012	17.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	28.03870		0.02804		32.33120	0.03233	28.039	27.12	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.75850		12.75850		12.83180	12.83180		14.12	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.76530		12.76530		12.83850	12.83850		14.14	0.00	7,719	137,676.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,836.88090		1.83688		1,910.32770	1.91033	1,836.881	14.17	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	21.58090		0.02158		21.82770	0.02183	21.581	14.17	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,788.84470		1.78884		1,862.28180	1.86228	1,788.845	14.07	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,598.49110		1.59849		1,671.83840	1.67184	1,598.491	13.68	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,411.70940		1.41171		1,484.83150	1.48483	1,411.709	13.29	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	67.00180		0.06700		65.19710	0.06520	67.002	13.07	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	68.34590		0.06835		66.50470	0.06650	68.346	13.06	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	89.51230		0.08951		87.05580	0.08706	89.512	13.02	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	98.20460		0.09820		95.48530	0.09549	98.205	13.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	117.54450		0.11754		114.21770	0.11422	117.545	12.97	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	139.66290		0.13966		135.60990	0.13561	139.663	12.93	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	830.08280		0.83008		898.35470	0.89835	830.083	12.90	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	796.85200		0.79685		861.60260	0.86160	796.852	13.00	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	790.32680		0.79033		854.34710	0.85435	790.327	13.02	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	192.09680		0.19210		181.42460	0.18142	192.097	13.05	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	764.62790		0.76463		825.64220	0.82564	764.628	13.09	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	356.72850		0.35673		337.33730	0.33734	356.728	13.78	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	557.12080		0.55712		610.71810	0.61072	557.121	13.80	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	552.25050		0.55225		605.63600	0.60564	552.251	13.82	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	542.62210		0.54262		595.57970	0.59558	542.622	13.86	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	418.73750		0.41874		462.70190	0.46270	418.738	14.53	0.00	0	15,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	385.17730	0.38518	426.60180	0.42660	385.177	14.79	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	354.53100	0.35453	393.49020	0.39349	354.531	15.06	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	326.57930	0.32658	363.15800	0.36316	326.579	15.32	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	306.00870	0.30601	340.75570	0.34076	306.009	15.52	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	277.88770	0.27789	310.01250	0.31001	277.888	15.84	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	269.29110	0.26929	300.48060	0.30048	269.291	15.95	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	256.99010	0.25699	286.80800	0.28681	256.990	16.11	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	227.37670	0.22738	254.12520	0.25413	227.377	16.54	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	137.53560	0.13754	154.15530	0.15416	137.536	18.42	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	102.46470	0.10246	114.64020	0.11464	102.465	19.64	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	95.01020	0.09501	106.20400	0.10620	95.010	19.98	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	93.40270	0.09340	104.38380	0.10438	93.403	20.06	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	74.74400	0.07474	79.55820	0.07956	74.744	23.13	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.78760	12.78760	12.86080	12.86080		14.22	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	18.75570	0.01876	19.03170	0.01903	18.756	14.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	33.37080	0.03337	33.61330	0.03361	33.371	13.77	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	175.84780	0.17585	195.44070	0.19544	175.848	17.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	31.95880	0.03196	35.84110	0.03584	31.959	26.66	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.83910	12.83910	12.91210	12.91210		14.33	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.87060	12.87060	12.94400	12.94400		14.35	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	119.41630	0.11942	115.75190	0.11575	119.416	13.01	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	511.66130	0.51166	556.31090	0.55631	511.661	14.65	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	464.56910	0.46457	505.95990	0.50596	464.569	15.00	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	199.78190	0.19978	218.15300	0.21815	199.782	18.39	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.90660	12.90660	12.98060	12.98060		14.49	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	90.15130	0.09015	90.78610	0.09079	90.151	13.00	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	146.17320	0.14617	157.99710	0.15800	146.173	20.45	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.93580	12.93580	13.01020	13.01020		14.59	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	129.88490	0.12988	126.21920	0.12622	129.885	12.99	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	207.97040	0.20797	225.24640	0.22525	207.970	19.09	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.96950	12.96950	13.04450	13.04450		14.60	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.97630	12.97630	13.05130	13.05130		14.70	0.00	2,515	12,783.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	50.50360	0.05050	50.11470	0.05011	50.504	13.94	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	95.35450	0.09535	94.76380	0.09476	95.355	13.13	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	134.64390	0.13464	130.74900	0.13075	134.644	12.94	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	141.15590	0.14116	137.04190	0.13704	141.156	12.95	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	159.61360	0.15961	154.87470	0.15487	159.614	12.99	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	169.45210	0.16945	164.37520	0.16438	169.452	13.01	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	213.00660	0.21301	206.43370	0.20643	213.007	13.08	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	363.82190	0.36382	393.89930	0.39390	363.822	16.95	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	302.74720	0.30275	327.48080	0.32748	302.747	17.83	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	264.40920	0.26441	285.98940	0.28599	264.409	18.45	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	170.54170	0.17054	180.26630	0.18027	170.542	21.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	164.30640	0.16431	171.33670	0.17134	164.306	24.31	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	23.64350	0.02364	25.70400	0.02570	23.643	25.92	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			13.01000	13.01000	13.08560	13.08560		14.69	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	139.07110	0.13907	134.18250	0.13418	139.071	12.93	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	219.32150	0.21932	235.70760	0.23571	219.322	19.84	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 26/04/2016	Any day expiry		13.07410	13.07410		13.15010	13.15010		14.80	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	146.52280	0.14652	143.87720	0.14388	146.523	12.91	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	226.66720	0.22667	241.22050	0.24122	226.667	20.60	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry		13.14660	13.14660		13.22240	13.22240		15.04	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	156.67210	0.15667	154.13780	0.15414	156.672	13.00	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	253.54790	0.25355	265.29150	0.26529	253.548	21.96	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry		13.17010	13.17010		13.24580	13.24580		15.04	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	266.34330	0.26634	257.18030	0.25718	266.343	13.22	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	304.05560	0.30406	323.76380	0.32376	304.056	19.96	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry		13.17710	13.17710		13.25270	13.25270		15.15	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future		13.18640	13.18640		13.26210	13.26210		15.14	0.00	0	5,470.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	254.89150	0.25489	246.00530	0.24601	254.892	13.19	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	374.79400	0.37479	400.14110	0.40014	374.794	18.88	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry		13.22160	13.22160		13.29710	13.29710		15.14	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	165.97570	0.16598	162.18840	0.16219	165.976	13.07	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	291.22200	0.29122	298.82430	0.29882	291.222	23.51	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry		13.28620	13.28620		13.36180	13.36180		15.28	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	175.72490	0.17572	171.74980	0.17175	175.725	13.16	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	324.90980	0.32491	332.08630	0.33209	324.910	25.00	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry		13.34900	13.34900		13.42550	13.42550		15.53	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	186.02870	0.18603	184.44310	0.18444	186.029	13.26	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	309.72130	0.30972	332.33440	0.33233	309.721	25.23	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		13.39930	13.39930		13.47650	13.47650		15.65	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry		13.41810	13.41810		13.49560	13.49560		15.66	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	195.48050	0.19548	194.16100	0.19416	195.480	13.33	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	283.37850	0.28338	308.64680	0.30865	283.378	24.89	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry		13.47670	13.47670		13.55510	13.55510		15.87	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	203.94070	0.20394	201.42800	0.20143	203.941	13.40	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	269.47530	0.26948	286.22890	0.28623	269.475	24.92	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry		13.54580	13.54580		13.62520	13.62520		15.95	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	210.19990	0.21020	209.72990	0.20973	210.200	13.41	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	245.17960	0.24518	266.20670	0.26621	245.180	24.70	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry		13.57930	13.57930		13.65920	13.65920		16.03	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.58980	13.58980		13.66980	13.66980		16.04	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	209.09730	0.20910	209.55620	0.20956	209.097	13.29	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	218.23050	0.21823	241.25270	0.24125	218.230	24.20	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.57010	12.57010		12.64120	12.64120		13.34	0.00	56	834.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.76530	12.76530		12.83850	12.83850		14.14	0.00	13	86.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future		12.97630	12.97630		13.05130	13.05130		14.70	0.00	30	84.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future		13.18640	13.18640		13.26210	13.26210		15.14	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future		19.48350	19.48350		19.44430	19.44430		11.65	0.00	464	27,430.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	33.58250	0.03358	37.08750	0.03709	33.583	12.85	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	41.72530	0.04173	46.18440	0.04618	41.725	12.38	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	67.03530	0.06704	74.37700	0.07438	67.035	11.39	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	112.86050	0.11286	115.43900	0.11544	112.860	13.27	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 11/12/2015		Foreign Exchange Future	19.77420	19.77420		19.73600	19.73600		12.26	0.00	400	2,478.00
£ / R	On 11/12/2015	17.87	Put	53.80370	0.05380		59.32160	0.05932	53.804	11.35	0.00	0	830.00
£ / R	On 11/12/2015	20.33	Call	436.96300	0.43696		444.97800	0.44498	436.963	13.07	0.00	0	8,250.00
£ / R	On 11/12/2015	20.77	Call	327.84470	0.32784		337.86750	0.33787	327.845	13.69	0.00	0	18,900.00
£ / R	On 14/03/2016		Foreign Exchange Future	20.09230	20.09230		20.05330	20.05330		12.78	0.00	5	585.00
£ / R	On 13/06/2016		Foreign Exchange Future	20.41070	20.41070		20.36920	20.36920		13.11	0.00	0	0.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10254	0.10254		0.10423	0.10423		13.10	0.00	0	24.00
¥ / R	On 11/12/2015		Foreign Exchange Future	0.10429	0.10429		0.10601	0.10601		13.66	0.00	0	4,298.00
¥ / R	On 14/03/2016		Foreign Exchange Future	0.10627	0.10627		0.10803	0.10803		13.89	0.00	0	0.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.05240	14.05240		13.96610	13.96610		12.29	0.00	43	33,274.00
€ / R	On 14/09/2015	12.26	Put	2.81770	0.00282		4.41730	0.00442	2.818	13.93	0.00	0	26,000.00
€ / R	On 14/09/2015	12.70	Put	7.77280	0.00777		13.20620	0.01321	7.773	12.50	0.00	0	7,900.00
€ / R	On 14/09/2015	12.90	Put	14.85860	0.01486		23.92320	0.02392	14.859	12.27	0.00	0	7,500.00
€ / R	On 14/09/2015	12.92	Put	15.81470	0.01581		25.32820	0.02533	15.815	12.25	0.00	0	9,000.00
€ / R	On 14/09/2015	13.00	Put	20.20820	0.02021		31.68660	0.03169	20.208	12.16	0.00	0	10,700.00
€ / R	On 14/09/2015	14.38	Call	178.70010	0.17870		169.30570	0.16931	178.700	13.10	0.00	0	6,000.00
€ / R	On 14/09/2015	14.60	Call	127.09260	0.12709		121.86920	0.12187	127.093	13.64	0.00	0	26,000.00
€ / R	On 14/09/2015	14.90	Call	80.90950	0.08091		79.66330	0.07966	80.909	14.45	0.00	0	7,500.00
€ / R	On 21/09/2015		Any day expiry	14.07090	14.07090		13.98520	13.98520		12.35	0.00	0	0.00
€ / R	On 21/09/2015	14.85	Call	102.69120	0.10269		101.66700	0.10167	102.691	14.28	0.00	0	1,000.00
€ / R	On 21/09/2015	14.85	Put	881.79120	0.88179		966.46700	0.96647	881.791	14.28	0.00	0	1,000.00
€ / R	On 26/10/2015		Any day expiry	14.16480	14.16480		14.08020	14.08020		12.70	0.00	0	0.00
€ / R	On 26/10/2015	14.92	Call	172.86830	0.17287		172.97190	0.17297	172.868	14.39	0.00	0	1,000.00
€ / R	On 26/10/2015	14.92	Put	928.06830	0.92807		1,012.77190	1.01277	928.068	14.39	0.00	0	1,000.00
€ / R	On 11/12/2015		Foreign Exchange Future	14.29090	14.29090		14.20490	14.20490		13.10	0.00	392	32,823.00
€ / R	On 11/12/2015	13.05	Put	70.67050	0.07067		92.12120	0.09212	70.671	12.36	0.00	0	6,682.00
€ / R	On 11/12/2015	13.90	Put	288.84050	0.28884		344.83970	0.34484	288.840	12.54	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	91.07470	0.09107		93.81780	0.09382	91.075	17.80	0.00	0	6,682.00
€ / R	On 25/01/2016		Any day expiry	14.41690	14.41690		14.32960	14.32960		13.26	0.00	0	0.00
€ / R	On 25/01/2016	14.85	Call	418.12280	0.41812		410.22870	0.41023	418.123	14.17	0.00	0	1,000.00
€ / R	On 25/01/2016	14.92	Call	398.66740	0.39867		391.69450	0.39169	398.667	14.31	0.00	0	1,000.00
€ / R	On 14/03/2016		Foreign Exchange Future	14.55620	14.55620		14.46900	14.46900		13.55	0.00	0	3,000.00
€ / R	On 13/06/2016		Foreign Exchange Future	14.82690	14.82690		14.73730	14.73730		14.10	0.00	0	0.00
€ / R	On 13/06/2016	14.20	Put	447.26670	0.44727		510.16930	0.51017	447.267	12.87	0.00	0	6,000.00
€ / R	On 13/06/2016	15.96	Call	493.23450	0.49323		490.63290	0.49063	493.234	16.16	0.00	0	6,000.00
€ / R	On 19/09/2016		Foreign Exchange Future	15.09660	15.09660		15.00580	15.00580		14.67	0.00	0	0.00
AIR03/R157	On 09/03/2016		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
AL37	On 06/08/2015		Index Future	458.68200	458.68200		459.36900	459.36900			0.00	0	26.00
AL37	On 05/11/2015		Index Future	465.95300	465.95300		466.66100	466.66100			0.00	0	0.00
AL7T	On 06/08/2015		Index Future	540.96700	540.96700		542.35500	542.35500			0.00	0	1.00
AL7T	On 05/11/2015		Index Future	549.54300	549.54300		550.96400	550.96400			0.00	0	0.00
ALBI	On 06/08/2015		Index Future	493.42200	493.42200		495.04000	495.04000			0.00	0	507.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ALBI	On 05/11/2015	Index Future	501.24300		501.24300		502.89800	502.89800			0	103.00
ALBI	On 04/02/2016	Index Future	509.72300		509.72300		511.40000	511.40000			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.29860		9.29860		9.35500	9.35500		11.80	250	2,592.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.39970		9.39970		9.45780	9.45780		13.17	0	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.51180		9.51180		9.57160	9.57160		13.29	0	1,850.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.62710		9.62710		9.68650	9.68650		13.27	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.87000		9.87000		9.92000	9.92000		12.37	0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.01500		10.01500		10.06670	10.06670		12.48	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	153.33430		153.33430		168.58500	168.58500			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	71.62470		71.62470		70.68290	70.68290			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.41940		13.41940		13.36890	13.36890		12.61	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.67830		13.67830		13.62970	13.62970		13.69	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.01370		2.01370		2.02340	2.02340		12.69	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.03220		2.03220		2.04170	2.04170		13.36	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.88820		1.88820		1.87660	1.87660		14.18	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.92310		1.92310		1.91130	1.91130		12.89	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	125.36670		125.36670		125.34437	125.34437			0	0.00
EL28	On 05/11/2015	Bond Future	125.78516		125.78516		125.76515	125.76515			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	9.80082		83.72491		9.74635	84.11545			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.89461		81.25185		9.83816	81.65019			0	0.00
ES33	On 04/02/2016	Bond Future	9.98222		82.62745		9.92407	83.03157			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI		490.09100	490.09100		491.54900	491.54900			1	471.00
GOVI	On 05/11/2015	GOVI		497.86000	497.86000		499.35100	499.35100			0	28.00
GOVI	On 04/02/2016	GOVI		506.28200	506.28200		507.79300	507.79300			0	0.00
I2025	On 06/08/2015	Bond Future		121.89685	121.89685		121.77084	121.77084			0	38.00
I2025	On 05/11/2015	Bond Future		123.80888	123.80888		123.68346	123.68346			0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future		125.59677	125.59677		124.79396	124.79396			0	4,218.00
I2038	On 05/11/2015	Bond Future		127.56683	127.56683		126.75405	126.75405			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		122.95586	122.95586		122.93431	122.93431			0	5,722.00
I2046	On 05/11/2015	Bond Future		123.47844	123.47844		123.45921	123.45921			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		131.95737	131.95737		131.93450	131.93450			0	3,821.00
I2050	On 05/11/2015	Bond Future		134.02719	134.02719		134.00643	134.00643			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		228.56900	228.56900		228.42200	228.42200			0	1,077.00
IGOV	On 05/11/2015	Index Future		232.19200	232.19200		232.04800	232.04800			0	17.00
IGOV	On 04/02/2016	Index Future		236.12000	236.12000		235.97100	235.97100			0	0.00
ILBI	On 06/08/2015	Index Future		620.14400	620.14400		619.76000	619.76000			0	159.00
ILBI	On 05/11/2015	Index Future		630.22700	630.22700		629.84000	629.84000			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		6.29000	93.71000		6.28000	93.72000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.43000	93.57000		6.42000	93.58000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.45000	93.55000		6.44000	93.56000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.56000	93.44000		6.54000	93.46000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.71000	93.29000		6.68000	93.32000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.75000	93.25000		6.74000	93.26000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.99000	93.01000		6.96000	93.04000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.21000	92.79000		7.19000	92.81000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.38000	92.62000		7.35000	92.65000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.51000	92.49000		7.48000	92.52000			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		0.12270	0.12270		0.12380	0.12380			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12200	0.12200		0.12310	0.12310			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12160	0.12160		0.12240	0.12240			0	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			0.05970		0.05970		0.05980	0.05980			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05570		0.05570		0.05620	0.05620			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future			0.05410		0.05410		0.05460	0.05460			0.00	0	0.00
NZ\$ / R	On 22/07/2015	Any day expiry			8.34630		8.34630		8.41710	8.41710		12.65	0.00	8,000	8,000.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	101.88220		0.10188		68.41490	0.06841	101.882	12.90	0.00	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.38620		8.38620		8.45690	8.45690		9.67	0.00	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.46000		8.46000		8.53200	8.53200		11.18	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.54460		8.54460		8.61740	8.61740		12.07	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11790		1.11790		1.10480	1.10480			0.00	1,432	699.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11950		1.11950		1.10640	1.10640			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.12180		1.12180		1.10860	1.10860			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.24239		117.91646		8.20273	118.23786		9.58	0.00	0	35,031.00
R186	On 06/08/2015	Bond Future	7.65	Call	62.38000		0.06238		87.68000	0.08768	62.380	9.15	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	120.45000		0.12045		162.27000	0.16227	120.450	9.20	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	216.68000		0.21668		280.97000	0.28097	216.680	9.25	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	578.80000		0.57880		703.63000	0.70363	578.800	9.35	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,693.17000		1.69317		1,918.58000	1.91858	1,693.170	9.50	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	559.18000		0.55918		490.39000	0.49039	559.180	9.55	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	536.55000		0.53655		470.19000	0.47019	536.550	9.56	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	453.14000		0.45314		395.96000	0.39596	453.140	9.58	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	363.98000		0.36398		317.03000	0.31703	363.980	9.61	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	196.81000		0.19681		170.24000	0.17024	196.810	9.69	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	60.12000		0.06012		51.69000	0.05169	60.120	9.83	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.30735		119.76592		8.26589	120.09487		9.47	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	835.35000		0.83535		924.17000	0.92417	835.350	9.09	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,116.63000		1.11663		1,225.23000	1.22523	1,116.630	9.15	0.00	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,905.13000		2.90513		2,743.99000	2.74399	2,905.130	9.33	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,778.78000		2.77878		2,622.59000	2.62259	2,778.780	9.35	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,721.32000		2.72132		2,910.29000	2.91029	2,721.320	9.40	0.00	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,384.25000		2.38425		2,244.27000	2.24427	2,384.250	9.40	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,031.89000		2.03189		1,907.57000	1.90757	2,031.890	9.45	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	998.68000		0.99868		927.92000	0.92792	998.680	9.62	0.00	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	743.77000		0.74377		688.53000	0.68853	743.770	9.69	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.36018		116.49480		8.31733	116.82790		9.28	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.40469		118.55225		8.36015	118.89159		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			290.06934		290.06934		290.02156	290.02156			0.00	0	929.00
R197	On 05/11/2015	Bond Future			294.61894		294.61894		294.57644	294.57644			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			235.43929		235.43929		235.53278	235.53278			0.00	0	52,787.00
R202	On 05/11/2015	Bond Future			239.13204		239.13204		239.23195	239.23195			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			8.09571		101.54262		8.05605	101.76113		7.35	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	4.40000		0.00440		3.78000	0.00378	4.400	7.75	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.17232		99.21275		8.13047	99.43671		7.58	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.23749		100.89199		8.19386	101.11856		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			7.17869		105.39929		7.13322	105.48745		2.40	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	9.54000		0.00954		7.71000	0.00771	9.540	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.28805		102.88751		7.23472	102.97923		2.11	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.36565		104.62926		7.30414	104.72127		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			8.68841		94.64729		8.63372	95.07649			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.75366		96.13210		8.69699	96.57004			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			8.78271		98.38951		8.72798	98.84914			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.84887		95.77848		8.79221	96.24735			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.90554		97.40021		8.84728	97.87583			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			8.90701		96.40576		8.85231	96.91159			0.00	0	39,628.00
R2037	On 05/11/2015	Bond Future			8.96878		97.91819		8.91229	98.43401			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.02319		95.31813		8.96518	95.84151			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			7.52988		102.49391		7.48493	102.62643		3.67	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	2.68000		0.00268		2.15000	0.00215	2.680	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.62901		104.10150		7.57921	104.23822		3.49	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.70366		101.82659		7.64946	101.96438		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			8.94075		98.32294		8.89107	98.82626			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.99898		99.86542		8.94771	100.37881			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.05025		97.17311		8.99767	97.69391			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			8.92972		102.01888		8.87997	102.53728			0.00	0	41,313.00
R2048	On 05/11/2015	Bond Future			8.98894		99.19035		8.93760	99.71894			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.04176		100.86936		8.98909	101.40568			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			7.72018		98.80867		7.68052	98.95357		4.85	0.00	150	35,679.00
R207	On 06/08/2015	Bond Future	7.46	Call	164.79000		0.16479		207.89000	0.20789	164.790	4.69	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.80586		100.35848		7.76289	100.50767		4.65	0.00	0	1,383.00
R207	On 05/11/2015	Bond Future	7.43	Call	502.41000		0.50241		554.08000	0.55408	502.410	4.49	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	584.84000		0.58484		641.95000	0.64195	584.840	4.51	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.87387		98.41497		7.82808	98.56550		4.28	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	474.97000		0.47497		518.05000	0.51805	474.970	4.09	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	718.89000		0.71889		775.91000	0.77591	718.890	4.15	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.93203		100.15303		7.88257	100.30651		4.28	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,006.40000		1.00640		1,069.47000	1.06947	1,006.400	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.87327		97.42549		7.83359	97.59803		5.97	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	3.00000		0.00300		2.57000	0.00257	3.000	6.30	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.95310		95.55465		7.91071	95.73195		5.98	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	490.65000		0.49065		452.62000	0.45262	490.650	6.05	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.01610		97.17238		7.97153	97.35147		5.61	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.84017		77.89187		8.78540	78.31145		14.57	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	784.83000		0.78483		0.00000	0.00000	784.830	14.36	0.00	640	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	8.12000		0.00812		6.44000	0.00644	8.120	15.36	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.89887		75.96642		8.84239	76.39416		15.18	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,748.05000		1.74805		0.00000	0.00000	1,748.050	15.29	0.00	640	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,510.78000		1.51078		1,384.39000	1.38439	1,510.780	15.35	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.94908		77.25262		8.89118	77.68670		15.12	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.71090		179.71090		179.68130	179.68130			0.00	0	1,207.00
R210	On 05/11/2015	Bond Future			180.39845		180.39845		180.37195	180.37195			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			134.17438		134.17438		134.15526	134.15526			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.27896		136.27896		136.26233	136.26233			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R212	On 06/08/2015	Bond Future	139.47123		139.47123		139.44806	139.44806			1	1,045.00
R212	On 05/11/2015	Bond Future	141.65895		141.65895		141.63823	141.63823			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	8.71671		88.66217		8.66196	89.07685		12.49	0	17,330.00
R213	On 05/11/2015	Bond Future	8.78196		86.50985		8.72531	86.93285		12.98	0	0.00
R213	On 04/02/2016	Bond Future	8.83969		87.97411		8.78142	88.40325		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	8.86417		79.14456		8.81442	79.54842		15.29	0	21,939.00
R214	On 05/11/2015	Bond Future	8.92167		77.09607		8.87038	77.50786		15.91	0	487.00
R214	On 04/02/2016	Bond Future	8.97268		78.40104		8.92011	78.81883		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	22,242.74000		22,242.74000		22,271.21000	22,271.21000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.63710		4.63710		4.64060	4.64060		14.13	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.59950		4.59950		4.60220	4.60220		13.35	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57310		1.57310		1.58390	1.58390			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.52450		1.52450		1.53450	1.53450			0	0.00

**Total for Derivatives :** **0.00**    **61,557**    **3229859.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.29463			100.27491			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.44532			100.42349			0	0.00
AA05	On 22/03/2019	Spot Bond	9.16000		103.21027		9.11500	103.32395			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.99985			99.98060			0	0.00
AA07	On 15/04/2021	Spot Bond	9.31500		103.09836		9.27500	103.24898			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.74400		10.00000	109.71600			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.16056			101.13838			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.95726			99.93330			0	0.00
AB013	On 21/11/2018	Spot Bond	9.55000		97.69190		9.50500	97.79112			0	1,810,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		10.81152		100.00000	10.78532			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.61979		10.84000	101.59064			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.10263		100.00000	10.08263			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.04500			102.02308			0	0.00
AB09	On 03/05/2017	Spot Bond	8.74000		104.52965		8.69500	104.58040			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		275.99060		2.31000	275.89488			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.91434			100.89452			0	3,080,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.80103			100.77959			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.60909			100.58656			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.62410			100.60102			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.03135			100.00993			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.95524			99.85002			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.64143			99.53543			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.29931			101.27867			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.33291			101.31172			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000		176.70027		2.05000	176.64023			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.48206		2.17000	177.42119			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		189.79941		1.82000	189.73610			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.13625		81.96513		8.09125	82.03442			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.13625		81.96513		8.09125	82.03442			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.26000			100.25000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.50323			100.48038			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.54000			99.52000			0	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		98.63000			98.61000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.12000			98.09000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.72000			96.70000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.04000			97.04000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.17849			100.15863			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.03691			100.01852			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.68000			95.68000			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			94.97000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.68000			94.68000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.42000			94.42000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.31366			100.29374			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.80500		105.53016		6.76000	105.51881			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.97971			99.95942			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.71000			92.67000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.49000			92.45000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000		112.93645		2.56000	112.80029			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		165.16728		2.44000	165.10942			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.45400		215.42340		2.45000	215.46775			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			91.16000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.68000		92.62437		9.64000	92.79916			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ABN70	On 28/03/2017	Spot Bond			0.00000		103.44000			103.44000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond			0.00000		61.48000			61.56000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond			0.00000		101.39924			101.37855			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond			0.00000		99.02000			98.95000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond			0.00000		107.72500			107.72500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond			9.63000		106.62681		9.63000	106.59941			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond			0.00000		102.68000			102.60000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond			9.62500		106.66244		9.58500	106.92075			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond			9.02000		91.97670		8.98000	92.11943			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond			0.00000		97.92000			97.53000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond			0.00000		108.02000			107.14000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond			9.72000		105.98826		9.68000	106.24395			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond			0.00000		94.12000			92.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond			0.00000		100.74944			100.72691			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond			0.00000		101.68221			101.65956			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond			8.29000		106.94336		8.24500	107.02852			0.00	0	1,423,100,000.00
ABS11	On 09/04/2021	Spot Bond			9.49500		102.18952		9.45500	102.33749			0.00	0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond			9.27000		101.49848		9.23000	101.62676			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
ABS13	On 14/05/2022	Spot Bond	9.72500	101.35904	9.68500	101.52930			0.00	0	0.00	
ABS6	On 01/06/2020	Spot Bond	9.18000	97.18286	9.14000	97.31021			0.00	0	4,419,600,000.00	
ABS7	On 11/09/2026	Spot Bond	9.82000	96.16740	9.78000	96.39788			0.00	0	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.54000	104.21662	7.49000	104.22853			0.00	13,576,730,000	24,472,730,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.12000	279.64409	2.12000	279.54856			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.32000	134.09578	1.32000	134.05282			0.00	0	0.00	
ABSI4	On 31/01/2022	Spot Bond	2.13000	136.51458	2.13000	136.46782			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01024	100.00000	0.01021			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.96500	104.79809	10.92000	104.77517			0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	101.55785		101.53014			0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.12692	100.00000	9.10481			0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	101.59582		101.56741			0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	102.13396		102.09577			0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	54.40066	100.00000	54.26888			0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	101.51987		101.49285			0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	0.00000	74.85361		74.69612			0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	54.40066	100.00000	54.26888			0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	98.66842		98.64854			0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.55110		100.52616			0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.60253		100.57534			0.00	0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.52815		100.50421			0.00	0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.54366		100.51904			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	
ACL081	On 20/09/2015	Spot Bond		0.00000	100.55048			100.52556			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	103.96271			103.93772			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	103.96271			103.93772			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	103.98528			103.96015			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	103.98528			103.96015			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	103.94013			103.91529			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	97.05178			97.03312			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.87300		10.00000	110.84400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.42015			100.39663			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.53438			100.51017			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.54963			100.52474			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.55578			100.53062			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.54340			100.51878			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.51576			100.49236			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.48000	102.53761		9.44000	102.65671			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	91.31443			91.29437			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	192.48658			193.00755			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	192.55188			193.07245			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.52806			100.50411			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.45309			101.43100			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.96240			100.93988			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	
ACL138	On 20/09/2021	Spot Bond	0.00000		101.45273			101.43067			0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000		100.33022			100.30751			0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000		104.28097			104.25690			0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000		100.75006			100.72555			0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000		101.45280			101.43146			0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000		100.52994			100.50591			0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000		101.36187			101.33967			0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000		100.51899			100.49545			0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000		100.49723			100.47464			0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000		103.22287		10.23000	103.19489			0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000		100.48593			100.46383			0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000		112.89133			112.21803			0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.62500		101.21769		9.58000	101.33694			0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000		100.51705			100.49360			0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000		119.41478		1.75000	119.37518			0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000		100.49719			100.47520			0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000		100.51247			100.48981			0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000		100.48190			100.46058			0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000		100.56131			100.53672			0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000		101.81136			101.79005			0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000		100.47639			100.45531			0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000		101.32603			101.30468			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	100.50942			100.48690			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.50611			100.48313			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.53231			100.50818			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.54037			100.51588			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.57656			100.55638			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.76145			100.74111			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.54232			100.51775			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.54232			100.51775			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.56129			100.53649			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.50025			100.47813			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.57290			100.54701			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.03888			102.01643			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.56129			100.53649			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.44479			98.42532			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.55288			100.52785			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.53690			100.51317			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	139.44040			139.84078			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	140.44800			140.85110			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.46964			100.44887			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.46535			100.44476			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.10145			101.08199			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.47700			100.45589			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.59832			99.57475			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.49719			100.47520			0	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		100.47025			100.44945			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.46964			100.44887			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.52250			100.49880			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.48005			101.45761			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.63975			100.61667			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.62907			100.60637			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.85661			100.83242			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.75194			101.72896			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.70035			101.67806			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.17714			101.15310			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		37.71772	100.00000	37.62634				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.66917	100.00000	13.63605				0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.48732	100.00000	1.48371				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.11451			101.09387			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.22574						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.29981						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		99.90290			99.88300			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		99.89283			99.87093			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		99.87945			99.85486			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		99.89739			99.87689			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.07500		100.47581	8.03000	100.48651				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		99.86855			99.84231			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		99.84738			99.81691			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL01U	On 15/04/2020	Spot Bond	100.00000		34.91348	100.00000	34.88058				0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		9.07814	100.00000	9.17438				0	0.00
AIR01	On 15/03/2019	Spot Bond	9.14500		101.09515	9.10000	101.20703				0	2,898,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.72000		112.93157	9.68000	113.13266				0	0.00
AIR03	On 09/03/2016	Spot Bond	7.56000		105.81821	7.51000	105.82896				900,000,000	300,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.42000		100.15403	9.38000	100.36488				0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.83850	100.00000	13.80788				0	0.00
AIR05	On 29/05/2030	Spot Bond	10.09500		100.53032	10.04000	100.92151				0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.24344	2.69000	169.18301				0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.81925		100.79782				0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.40999		100.38701				0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.44066		100.41606				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		100.50322		100.48417				0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.35199		101.32333				0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.49271		100.47291				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		100.49723		100.47464				0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.71038		100.68177				0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.22687		101.20995				0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.12000		93.97000				0	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		100.97218			100.95530			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.94338			113.92425			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.70400		234.19486		2.70000	234.23501			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.76234			113.74267			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.15890			99.13348			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		106.94471			106.94471			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.82229			112.20377			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.43579			101.41326			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.71900		207.65629		2.71500	207.69664			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.44267			100.42307			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.43159			100.40987			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.03715			100.01863			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		99.98029			99.96049			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		99.85012			99.82817			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.77608			101.75346			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.70008			101.67782			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.48665			98.48519			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01856			100.01872			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.87198			100.85090			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.61641			100.59520			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.64723			100.62540			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		100.61737			100.59882			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000		89.58930			88.04983			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000		100.25095			100.23014			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.37899		100.00000	37.29626			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		21.56669		100.00000	21.51444			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		21.65868		100.00000	21.60622			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		21.24473		100.00000	21.19326			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.80492		100.00000	29.73272			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.13411		100.00000	40.03689			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.57909		100.00000	16.53893			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		39.41700		100.00000	39.32151			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		57.00953		100.00000	56.87142			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000		1.02248		100.00000	1.01841			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.66223			100.64152			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.43285			100.41368			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.70864			100.68681			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.19500		104.43522		9.15000	104.53393			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.52378			100.50496			0	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		101.65141			101.63212			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.70955			100.68802			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.07697			101.05531			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.69500		100.46897		9.65500	100.60764			0	1,900,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.79500		104.30105		6.75000	104.29205			0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		80.00000		100.00000	63.84326			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.84500		100.17738		9.80500	100.34109			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.52501			102.50246			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.89000		104.86842		8.84500	104.93371			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84771		101.27153		10.84020	101.24525			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.78267		100.56277		10.78666	100.53294			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.86528		100.58314		10.87350	100.55193			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.44634			100.41504			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92446		100.57003		10.92694	100.53974			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.79719		100.43989		11.76121	100.48418			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.45642			100.42445			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.45642			100.42445			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.45649			100.42452			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09771		100.40517		11.09020	100.37844			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03203		100.65528		11.02707	100.62726			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.78267		100.56277		10.78666	100.53294			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.73365		11.06000	100.70354			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.15319		100.57706		10.13724	100.56042			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.22451			101.19574			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.42231			100.39377			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.42231			100.39377			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	7.11716		104.02569		7.46696	103.62458			0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.66500		99.45236		11.62000	99.49879			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	11.59000		97.78458		11.54500	97.83962			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		100.39625			100.36831			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.37464		9.28000	100.34962			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.41641			100.38826			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.49500		97.50067		11.45000	97.56356			0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.40459			100.37725			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.41444			100.38642			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.41444			100.38642			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		100.39987			100.37283			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.42597			100.39602			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		100.42597			100.39602			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.40065			100.37357			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.41228			100.38328			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.42608			100.39612			0	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	100.33594			100.31205			0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.34532			100.32194			0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.84771	101.38429		13.84020	101.34986			0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13293	100.91277		15.11382	100.89665			0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.03132	100.75450		14.00985	100.73591			0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.54150			100.50494			0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.54150			100.50494			0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.54150			100.50494			0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.56089			100.52303			0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.47330			100.44133			0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	36.27346		100.00000	36.20464			0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.38250		100.00000	19.33555			0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.64026		100.00000	17.59752			0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.88905		100.00000	10.86267			0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.88905		100.00000	10.86267			0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.16538		100.00000	13.13348			0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.40757		100.00000	11.37994			0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	99.89124			99.87259			0	1,200,000,000.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.15913			100.13752			0	2,810,000,000.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98053			0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.44407		100.00000	9.42119			0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.44407		100.00000	9.42119			0	1,320,000,000.00
BCP94U	On 23/07/2015	Spot Bond		100.00000	97.85523		100.00000	97.59358			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP95U	On 21/08/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000		183.25887		2.02000	183.19680			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.24000		159.88590		8.20000	160.63775			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.24000		160.25947		8.20000	161.00511			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.62500		98.06934		8.58500	98.34519			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	8.29500		99.31023		8.25000	99.39371			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.34150			102.32297			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.76835			101.74813			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.28965			102.27030			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.91949			101.89746			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		102.03574			102.01231			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.36091			102.33356			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.36178		100.00000	40.26293			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		101.59632			101.57545			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.62743			101.60614			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.63780			101.61637			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.76223			101.73913			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.92807			101.90275			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		39.48078		100.00000	39.38409			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		39.48078		100.00000	39.38409			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		100.64891			100.62661			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.66107			100.63836			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.39000		103.52335		8.34500	103.56949			0	14,377,303,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.69755			100.67361			0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.76220			100.73609			0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.55439	100.00000		22.49975			0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.55439	100.00000		22.49975			0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.52188			102.49751			0	0.00
BGL02	On 19/11/2024	Spot Bond	11.23000		100.31730	11.19000		100.42130			0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.85792			101.83112			0	0.00
BGL04	On 05/02/2025	Spot Bond	11.12000		100.68480	11.08000		100.79183			0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		103.35342			103.33247			0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		75.28125	100.00000		75.13676			0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.93899			100.91845			0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.97152			99.94922			1,560,000,000	780,000,000.00
BID06	On 30/06/2019	Spot Bond	8.80500		100.51990	8.76000		100.64437			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000		99.98256			0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.03669			100.01834			0	0.00
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.81262			98.83008			0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.01460			100.99636			0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.17139			101.15027			0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.99865			100.98015			0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.04769			101.02829			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.13677			101.11571			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.50679			101.47884			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.12392			102.08516			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	99.72690			101.85876			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	99.71895			101.91142			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	100.64267			100.61756			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000	100.69457			100.66744			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000	100.75671			100.72651			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	98.14591			98.12679			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	97.50776			97.48888			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	99.98147			99.96295			0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98249			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.89490			99.87739			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000	99.79016			99.77268			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.77419			99.75682			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000	98.76993			98.78750			400,000,000	200,000,000.00
BTC045	On 13/08/2015	Spot Bond	0.00000	99.48951			99.47191			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.29687			99.27929			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000	99.34771			99.33008			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000	99.09524			99.07750			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000	99.04231			99.02458			0	0.00
BTC050	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98208			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000	98.74000			98.72941			0	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		98.51557			98.49789			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.14664			100.12829			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.29397	100.00000	37.20362				0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.35307			100.32970			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.36593			100.34175			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.57722			100.55627			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.24487			101.22324			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.49029	100.00000	18.44549				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.59000		108.18328	9.54500	108.21187				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.31154			106.28773			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.94000		103.96256	7.89500	103.97602				0	203,900,000.00
CBL12	On 06/09/2018	Spot Bond	12.69500		100.51819	12.65000	100.59607				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.26667			99.23403			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.99500		101.21189	12.95000	101.29845				0	0.00
CBL16	On 18/05/2017	Spot Bond	9.04000		102.13050	8.99500	102.18138				0	1,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.28433			98.25117			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.99500		98.29617	12.95000	98.39670				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.77415			101.75428			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.59087			94.55308			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.31470			101.29333			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.64500		93.67658	10.60500	93.79067				0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.36914			101.34573			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.14500		113.74786	10.10500	113.95049				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	10.17500		109.33326		10.13500	109.54770			530,000,000	1,530,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.07000		110.30671		10.03000	110.53238			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.16008			101.12826			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.79000		103.69824		11.74500	103.69585			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.46711			100.43660			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		103.55358			103.52606			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87260		10.00000	110.84360			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.20263			100.17646			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.60160			100.57436			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		99.77046			99.74437			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000		10.85177		100.00000	10.81751			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000		18.91138		100.00000	18.86556			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000		19.36917		100.00000	19.30870			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		99.70537			99.66277			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		101.07758			101.05301			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.36610			100.34019			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.37987			100.35301			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.39607			100.36813			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		102.07947			102.04227			0	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		102.05828			102.02146			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.17027			102.13142			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.52818			100.50423			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.92645			100.90567			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.37592		10.11000	100.34902			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.19374			100.17057			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		124.90805		2.76000	124.86311			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		124.90516		3.14000	124.85898			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.05543		8.25000	103.03278			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.83000		126.32880		2.83000	126.28327			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.17046		2.40000	124.12714			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.73485			100.70188			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.63000		101.92092		8.58000	101.95598			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		99.89042			99.86853			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		99.89802			99.87718			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.68000		101.96738		8.63000	102.00268			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.68000		101.96738		8.63000	102.00268			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.73000		100.77454		8.68000	100.81586			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.54058			100.51610			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.59390			100.56709			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			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
CLN237	On 14/02/2017	Spot Bond	0.00000		101.30260			101.28190			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.13540			101.11323			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.62339		9.35000	103.59723			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.62339		9.35000	103.59723			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		101.12513			101.10305			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.82463			100.80205			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.20439			101.18243			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.20439			101.18243			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.20439			101.18243			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.74813			100.72529			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.42500		103.57322		9.38000	103.68604			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.31435			102.29310			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.95895			103.93639			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.77245			100.75116			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.76953			100.74836			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.82520			100.80269			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.14292			101.12184			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.27783			101.25279			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.96609			100.94384			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.60173			101.58056			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.47578			100.45472			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.72903			101.70786			0	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	101.36262			101.34092			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.65020			100.62411			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.47395			100.44760			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.33997			102.31667			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.87300		10.00000	110.84400			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.24622			100.21986			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.46885			100.44276			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.27487			100.24842			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.57593			100.54990			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.24627			100.21991			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.67186			100.64612			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.36116			100.33672			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	144.89652			141.61601			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.65010			101.62582			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	144.73336			141.34795			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	144.36575			141.11532			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	144.72800			141.40145			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	142.13838			138.94600			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	142.99995			139.72293			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.48884			101.46434			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.96000	94.54834		10.92000	94.71019			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.48000	96.07040		11.44000	96.23276			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.34532			100.32194			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000		100.56860			100.54347			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.45535			101.43140			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		99.79924			99.77699			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.84754			101.82264			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.79546		8.80500	101.77163			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.50025			100.47813			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		99.79727			99.77480			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		139.38979			136.13921			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.53202			100.50850			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.56739			100.54231			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.55306			100.52803			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.76339			100.72917			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.55359			81.49687			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.60266			100.57547			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.34532			100.32194			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		125.78371			122.97794			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		125.97135			123.14715			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		101.76838			101.74518			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.65668			100.62767			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.34730			100.32379			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.75876			100.72475			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.62717			100.59890			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.48471			100.46266			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.55032			100.52600			0	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	101.75139			101.72841			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.41824			101.39678			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.33739			100.31454			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.65891			101.63782			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.03691			101.01533			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	101.70338			101.68045			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	99.80047			99.77835			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.45616			100.43597			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.14000	105.65422		10.10000	105.85722			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.51290			100.48962			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	101.85008			101.82301			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.28000	107.75673		12.24000	107.93767			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.92588			101.89770			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.31000	107.62563		12.27000	107.79422			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	110.50859		10.02000	110.47874			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	101.92588			101.89770			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	101.82416			101.80022			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.60388			100.57721			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.50511			100.48217			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.51566			100.49226			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.51581			100.49241			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.35997			100.33561			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
CLN376	On 20/03/2021	Spot Bond	9.64500	104.12404		9.60500	104.27075			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.42681			100.39825			0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.55215			100.52775			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	103.21085		10.57000	103.18197			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.46311		11.00000	103.43301			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	99.88727			99.86795			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.57746			100.55135			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	99.86330			99.84323			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.07000	103.59429		12.03000	103.77994			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.61482			100.58766			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.51554			100.49214			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.95687			101.93194			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.54987			100.52498			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	100.29801			100.27528			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.47538			100.45374			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.47578			100.45472			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	90.23934			90.04646			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.50331			100.48105			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.89257			100.87148			0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.54605			100.52191			0	2,000,000,000.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.69480			100.66411			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	101.40174			101.37868			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	101.39337			101.37045			0	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	100.50331			100.48105			0	0.00
CLN401	On 20/06/2020	Spot Bond		0.00000	100.56739			100.54231			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.33188			100.30826			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.32150			100.29973			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	101.20652			101.17865			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	100.44512			100.42542			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	100.50636			100.48398			0	0.00
CLN408	On 25/07/2016	Spot Bond		0.00000	99.79789			100.31850			0	0.00
CLN409	On 18/07/2020	Spot Bond	100.00000		1.12449		100.00000	1.06162			10,000,000,000	10,000,000,000.00
CLN410	On 20/09/2020	Spot Bond		0.00000	100.12336		100.00000	1.01841			0	20,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	42.12863		7.01000	42.12081			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	168.76403			169.83783			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		8.62500	148.37386		8.58500	148.58717			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.24000	159.88590		8.20000	160.63775			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.24000	160.25947		8.20000	161.00511			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	98.14287			98.12373			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	98.12699			98.10769			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.03123			100.08509			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.38125			100.43591			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.54676			100.52200			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.51203			100.48880			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.51891			100.49538			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.11418			100.09132			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.50942			100.48690			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	99.79924			99.77699			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.46413			100.44360			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.50339			100.48053			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.50028			100.47756			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.50333			100.48047			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.50942			100.48690			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.22144			101.19701			0	1,500,000,000.00
COH002	On 15/04/2019	Spot Bond		0.00000	99.99982			99.97752			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.81000	105.84410		8.76000	105.85160			0	0.00
COJ04	On 05/06/2018	Spot Bond		8.71500	101.68195		8.67000	101.77186			0	833,108,800.00
COJ05	On 05/06/2023	Spot Bond		10.28500	111.51516		10.24500	111.71204			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.25500	102.41505		7.21000	102.41343			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.85500	107.26549		9.81500	107.41322			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.92000	102.49585		9.88000	102.70448			0	0.00
COT01	On 03/04/2023	Spot Bond		10.29000	96.35398		10.25000	96.52903			0	0.00
COT02	On 03/04/2028	Spot Bond		10.97000	97.62240		10.93000	97.85516			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.97000	90.72201		10.93000	90.94821			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.04454			101.02280			0	20,000,000.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.51932			101.50005			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.68115		100.00000	10.65528			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.05915			101.03845			0	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		100.46786			100.44557			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.03037			101.00896			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.84000			102.82055			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.63044			101.61079			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.92469	100.00000		9.90064			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.27775	100.00000		12.24801			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.62000		97.18724	11.58000		97.35757			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.23707	100.00000		17.19532			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.35099	100.00000		9.32834			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.94160	100.00000		17.89813			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.51484			101.49611			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91500		99.89892	7.87000		99.96638			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.06709			101.04769			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.98989			100.97057			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.81778			100.79816			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		96.11051	100.00000		95.86471			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.75953			100.73803			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.13607			100.02811			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.18339			103.16362			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.49326			101.47263			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.65547			100.62652			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.68272			99.64759			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.57043			100.54522			0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DOL009	On 20/12/2019	Spot Bond	0.00000	54.42291			54.37692			0	0.00
DV2021	On 18/06/2021	Spot Bond	9.41500	98.93451		9.37500	99.08659			0	1,600,000,000.00
DV21	On 15/06/2016	Spot Bond	7.53000	107.71903		7.48000	107.74332			0	0.00
DV22	On 07/02/2020	Spot Bond	9.14000	105.24877		9.10000	105.37066			3,000,000,000	3,889,400,000.00
DV23	On 27/02/2023	Spot Bond	9.57000	106.07993		9.53000	106.26907			250,000,000	1,312,700,000.00
DV24	On 18/02/2024	Spot Bond	9.55000	104.72597		9.51000	104.93166			0	0.00
DV29	On 18/02/2029	Spot Bond	9.64500	107.48964		9.59000	107.88492			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.55499			100.53618			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	101.06256			101.04323			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.62956			100.61073			0	0.00
DVC011	On 11/06/2016	Spot Bond	0.00000	100.66568			100.64562			0	0.00
DVC012	On 26/01/2016	Spot Bond	0.00000	99.77372			100.33795			0	0.00
DVC013	On 25/06/2016	Spot Bond	0.00000	100.36081			100.34154			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.17959			101.16089			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.12648			100.10583			0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	99.81549			99.79341			0	0.00
E170	On 01/08/2020	Spot Bond	8.25000	127.42453		8.21000	127.58018			0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	95.26051			95.20737			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	2.40500	100.69343		2.44000	100.07036			0	0.00
EL28	On 02/05/2028	Spot Bond	2.18000	124.78800		2.18000	124.74520			0	6,496,600,000.00
EL29	On 19/11/2029	Spot Bond	2.18000	112.30833		2.18000	112.26982			0	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		114.39829		2.10000	114.35920			0	0.00
EL31	On 02/06/2031	Spot Bond	2.30400		103.18353		2.30000	103.20290			0	0.00
EL36	On 31/01/2036	Spot Bond	2.38500		101.11461		2.42000	100.50991			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.69500		108.27577		9.65500	108.40749			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.59500		108.46837		9.55500	108.61789			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.02000		102.10992		9.98000	102.31397			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28000		96.62047		10.22500	96.82373			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.42000		103.60356		10.36500	103.82458			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000		101.08724		10.25000	101.20964			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.19019			101.16986			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.07342			99.05255			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.67736			100.65619			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.49884			101.47756			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.44154			101.42109			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.36537			101.34603			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.78048			102.76090			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.03031			101.01023			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.00730			100.98008			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.95650			100.93091			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.00338			98.89297			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.27500		98.48764		10.23000	98.56340			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.20505			97.17722			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.69003			98.66225			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.27445			101.25274			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		101.35323			101.33014			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.26448			101.24507			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.15328			101.13303			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.20032			101.17923			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.14388			101.12379			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.18307			101.16230			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.16422			101.14443			40,000,000	20,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.14844			101.12893			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		103.04387		6.40000	103.02595			0	0.00
ES18	On 20/04/2018	Spot Bond	8.12000		104.89970		8.07500	104.98855			4,220,600	23,605,390,000.00
ES23	On 25/01/2023	Spot Bond	8.80500		106.20700		8.76500	111.39481			320,617,200	53,020,231,000.00
ES26	On 02/04/2026	Spot Bond	9.07000		93.95754		9.03000	94.19086			8,387,800	10,306,461,300.00
ES33	On 15/09/2033	Spot Bond	9.77000		83.33848		9.71500	83.71337			11,939,000	30,964,512,300.00
ES42	On 25/04/2042	Spot Bond	9.83500		89.31991		9.78500	89.71737			4,607,600	86,483,549,300.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.13401			100.11095			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.26041			98.23454			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.09409			101.07274			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.96121			99.94163			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.40485			100.38215			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.18653			101.16512			0	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	101.07827			101.05886			0	0.00
FIFC15		On 02/12/2015	Spot Bond	0.00000	100.84651			100.82670			0	0.00
FIFC17		On 09/10/2015	Spot Bond	0.00000	101.87660			101.85705			0	0.00
FIFC18		On 12/08/2015	Spot Bond	0.00000	101.26773			101.24792			0	0.00
FIFC19		On 07/12/2015	Spot Bond	0.00000	100.65394			100.63413			0	0.00
FIFC20		On 07/12/2015	Spot Bond	0.00000	100.61237			100.59352			0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.30333		100.00000	12.27353			0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	11.97448		100.00000	11.94547			0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.63258			100.61082			0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	99.66606			99.64124			0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.70547			100.68126			0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.75399			100.72816			0	0.00
FRB05		On 21/12/2018	Spot Bond	9.59500	97.40535		9.55000	97.50719			0	23,570,000.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.66262			100.64326			0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.66255			100.64319			0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	101.74407			101.72192			0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	102.78394			102.76112			0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.99437			100.97109			0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	101.01066			100.98700			0	0.00
FRB14		On 02/06/2026	Spot Bond	10.34500	99.65986		10.30500	99.80411			0	0.00
FRB15		On 06/03/2025	Spot Bond	0.00000	100.98139			100.95453			0	0.00
FRB16		On 08/07/2025	Spot Bond	0.00000	100.18573			100.15733			0	0.00
FRB17		On 08/01/2027	Spot Bond	0.00000	100.18807			100.15927			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.44500	105.16261		10.40000	105.26426			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.73808			101.71340			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.13000	136.51458		2.13000	136.46782			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000	279.06342		2.15000	278.96785			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500	115.71689		2.27500	115.57797			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000	155.42772		3.01000	155.37088			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.21400	194.04441		3.21000	194.07790			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.07500	105.48233		7.03000	105.47022			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59900	66.86122		7.60100	66.84172			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40300	42.51046		9.40300	42.49864			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000	41.15240		9.64000	41.14074			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.17350			101.14509			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.60885			100.58139			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.52823			100.50429			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.57910			100.55294			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	100.56129			100.53649			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	100.53507			100.51142			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.68329			100.65578			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	100.55215			100.52775			0	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	100.58686			100.56094			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	100.72197			100.69010			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.70084			100.66989			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	22.13040		100.09221	22.07675			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.50147			100.47929			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	108.55156			108.58503			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.67675			100.64631			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.20105			101.18912			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond		0.00000	100.56660			100.54098			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.57283			100.54694			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.52383			100.50008			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.52470			100.50150			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.68572			100.65545			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.51553			100.49274			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	66.23908		13.22500	66.21566			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.48618			100.46468			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.48679			100.46526			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.72656			100.69397			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.50881			100.48632			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	104.24292		3.50500	104.11549			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.53080			100.50734			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.53080			100.50734			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	103.31078			103.28649			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.34532			100.32194			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.55059			98.52755			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.50025			100.47813			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.48863			100.46702			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.83112			101.80434			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.57165			100.54639			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.38650			101.36476			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.81216			101.78566			0	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	101.95375			101.92809			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.65547			100.62652			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.51981			100.49683			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.67311			100.64284			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.48312			100.46175			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.52470			100.50150			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.52470			100.50150			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.60480			100.58404			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.27488			100.25222			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.28963			100.26584			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.33372			100.31227			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.14223			100.12009			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.55397			100.52950			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.12203			100.01623			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.31513			100.21005			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.01602			100.07310			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.01629			100.07332			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.95846			99.93754			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.96259			99.94368			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.95846			99.93754			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	99.96275			99.94392			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.60369			101.58089			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000		101.66009		8.75000	101.63618			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.48257			100.46072			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.04222		100.00000	10.01788			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.20600		100.00000	9.18370			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.39548			95.35855			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.54045		100.00000	11.51249			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.54300			100.51900			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.59681		100.00000	24.53657			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.53360			101.51152			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.74706		100.00000	9.72345			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		23.67627		100.00000	23.61892			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.53356			101.51148			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		23.64557		100.00000	23.58829			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.52979			101.50777			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.45271			101.43182			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.61071			101.58842			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.51243			101.49153			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.94000		130.15495		2.94000	130.10750			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.34033			101.32008			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.32262			101.30265			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.32262			101.30265			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.25363			101.23142			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.71081			100.69006			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.56879			100.54778			0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC229	On 30/03/2017	Spot Bond	0.00000		100.38641			100.35915			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.55215			100.52775			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.41457			100.39355			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.56536			100.53979			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.81865			100.79480			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.78686			101.76411			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.47000		126.17811		3.47000	126.13028			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.57527			100.54927			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.58085			100.55460			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.52000		125.81021		3.52000	125.76235			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.50000		125.95722		3.50000	125.90937			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.64000		131.47911		2.64000	131.43223			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.71000		140.70563		2.71000	140.65529			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.00408			101.97849			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.50334			100.48048			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.57159			100.54575			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.66321			100.63337			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.63971			100.61089			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.53873			100.51492			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.53812			100.51434			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.58449			100.56441			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.83263		100.00000	12.80154			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		56.96633		100.00000	56.82833			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		27.89665		100.00000	27.82907			0	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		39.13732	100.00000	39.01513		0.00		0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.51834	100.00000	11.49044		0.00		120,000,000	60,000,000.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.42663		102.35232		0.00		1,260,000,000	33,880,550,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.91855		100.89722		0.00		0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.01964		101.99995		0.00		0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.67610		99.65356		0.00		0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.38715		98.32253		0.00		0	50,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.54516		98.52089		0.00		0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.27431		101.25257		0.00		0	0.00
FRS100	On 15/01/2024	Spot Bond	2.21300		102.93930	2.21300	102.90391		0.00		0	0.00
FRS101	On 31/01/2038	Spot Bond	2.50500		113.37652	2.54000	112.65379		0.00		0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.70537		101.68589		0.00		0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.36419	10.38000	102.33538		0.00		0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.36419	10.38000	102.33538		0.00		0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300		80.09300		0.00		0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.51193		100.48708		0.00		0	0.00
FRS108	On 31/01/2038	Spot Bond	2.64500		110.67467	2.68000	109.97210		0.00		0	0.00
FRS109	On 07/12/2033	Spot Bond	2.65400		209.52939	2.65000	209.57070		0.00		0	0.00
FRS110	On 31/01/2038	Spot Bond	2.61500		111.24703	2.65000	110.54018		0.00		0	0.00
FRS112	On 07/12/2033	Spot Bond	2.68400		208.66232	2.68000	208.70319		0.00		0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		102.04058		102.01341		0.00		0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		114.87964	2.36000	114.74155		0.00		0	0.00
FRS115	On 31/03/2038	Spot Bond	2.70500		109.54063	2.74000	108.84650		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
FRS117	On 05/05/2016	Spot Bond	0.00000		53.80900			53.95200			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.28801			101.26979			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.81000		107.58977		2.84500	106.91016			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.80400		205.23761		2.80000	205.27672			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.85400		203.83093		2.85000	203.86933			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		101.17755		2.29000	101.05605			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.88400		202.99261		2.88000	203.03057			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.08500		102.67725		3.12000	102.03412			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		154.76960		3.05000	154.71284			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.53500		95.21694		3.57000	94.62900			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		154.93383		3.04000	154.87706			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.21096			101.19233			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		153.86898		3.10000	153.81128			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.39400		189.68254		3.39000	189.71557			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		88.12992			84.75236			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.46500		96.10085		3.50000	95.48929			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.43500		96.56789		3.47000	95.95168			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.24500		99.94506		3.28000	99.32218			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.08725		2.91000	157.03023			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.16400		195.36857		3.16000	195.40272			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27000		276.75502		2.27000	276.65932			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000		278.87019		2.16000	278.77458			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		265.36665		2.88000	265.27052			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.60000		132.78206		2.60000	132.73486			0	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	101.67995			101.65863			0	0.00
FRS51		On 31/01/2022	Spot Bond	2.13000	132.34042		2.13000	132.29509			0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	99.89509			99.87363			0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.17627			100.15250			0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	101.57132			101.54959			0	0.00
FRS64		On 26/01/2042	Spot Bond	2.48500	110.42883		2.52000	109.62404			0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	30.45262		104.97509	30.37558			0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	33.94993		101.07593	33.86690			0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	27.53570		100.44759	27.46872			0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	32.43196		100.76967	32.35285			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	2.17400	118.49265		2.17000	118.54819			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	2.21000	116.26230		2.22000	116.12284			0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	98.89047			98.88938			0	0.00
FRS87		On 31/01/2025	Spot Bond	2.24000	115.96445		2.25000	115.82528			0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	101.15523			101.13115			0	0.00
FRS90		On 07/12/2023	Spot Bond	2.36000	348.47391		2.36000	348.35259			0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	101.44409			101.42317			0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	101.07096			101.04911			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	7.52000	103.16315		7.47000	103.19787			0	110,000,000.00
FRX17		On 15/09/2017	Spot Bond	8.08000	103.61947		8.03500	103.68578			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.34500	107.80978	8.30000	107.89808	0.00	0	2,000,000,000.00			
FRX19	On 15/11/2019	Spot Bond	8.99000	101.50523	8.95000	101.62231	0.00	0	775,200,000.00			
FRX20	On 01/10/2020	Spot Bond	9.29500	100.27386	9.25500	100.40942	0.00	0	0.00			
FRX23	On 28/02/2023	Spot Bond	10.07000	90.71755	10.03000	90.88656	0.00	0	0.00			
FRX24	On 10/12/2024	Spot Bond	10.15000	104.58911	10.11000	104.80589	0.00	0	0.00			
FRX26	On 01/10/2026	Spot Bond	10.51000	96.13291	10.47000	96.35453	0.00	0	500,000,000.00			
FRX30	On 31/01/2030	Spot Bond	10.86500	96.37397	10.81000	96.72050	0.00	0	3,000,000,000.00			
FRX31	On 21/02/2031	Spot Bond	10.98500	92.78847	10.93000	93.13446	0.00	0	0.00			
FRX45	On 14/04/2045	Spot Bond	10.29500	80.81853	10.24500	81.17235	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.45053		100.42998	0.00	0	0.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.45675		100.43593	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.47226		100.45076	0.00	0	410,000,000.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.49711		100.47453	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.51574		100.49234	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.59634		100.56942	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.09835		101.07895	0.00	0	0.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.96336		100.94359	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.13944		101.11930	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.18508		101.16412	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.22311		101.20145	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.39029		101.36561	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	58.64874	100.00000	58.50666	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.83963	100.00000	9.81579	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.65082	100.00000	1.64682	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
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27696	100.00000	0.27629				0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.12692	100.00000	9.10481				0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.53124	100.00000	1.52753				0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25690	100.00000	0.25628				0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.06794		100.04853				0	0.00
GFC04	On 11/04/2017	Spot Bond	9.39000		102.58412	9.34500	102.62948				0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.76185		101.74151				0	3,324,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.04574		101.02486				0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.05948		101.03832				0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.14869		101.12575				0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.25831		101.23317				0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.32672		101.30020				0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.15344		101.13569				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.51797		100.00000	10.49248			0	0.00	
GRB02U	On 08/12/2017	Spot Bond	100.00000		21.72157		100.00000	21.66895			0	0.00	
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.94312		100.00000	11.91418			0	0.00	
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.71615		100.00000	9.68580			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		101.56906			101.54849			0	0.00	
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.63072			101.60934			0	0.00	
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.70726			101.68487			0	0.00	
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.81353			101.78973			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		101.69591			101.67698			0.00	4,160,000,000	2,080,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.99995			99.98075			0	0.00	
GRT04	On 15/09/2016	Spot Bond	0.00000		101.30135			101.28112			0	0.00	
GRT06	On 11/12/2017	Spot Bond	0.00000		100.71726			100.69568			0	0.00	
GRT07	On 21/02/2024	Spot Bond	0.00000		101.21628			101.19432			0	0.00	
GRT08	On 24/06/2019	Spot Bond	0.00000		100.44024			100.41811			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		100.77650			100.75362			0	0.00	
HCH01	On 25/10/2016	Spot Bond	0.00000		99.59165			101.84437			0	0.00	
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.04318		100.00000	11.01643			0	0.00	
HILB01	On 18/07/2015	Spot Bond	0.00000		99.91095			99.89267			0	0.00	
HILB02	On 13/09/2017	Spot Bond	0.00000		100.63318			100.61148			0	0.00	
HILB03	On 02/05/2018	Spot Bond	0.00000		101.50323			101.48246			0	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		101.52089			101.49987		0.00	0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.22442			101.20667		0.00	0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.38116			100.36301		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	99.90086			99.88056			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.55858	93.17379		7.50951	93.22672			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	99.89616			99.87492			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.55844	104.41639		8.50949	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	99.89012			99.86768			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.00856	104.41639		8.95966	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	99.88275			99.85884			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	99.95945			99.93901			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	99.99983			99.97727			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.44622			101.42434			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
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.27000		104.92469		9.22500	104.96423			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.37511			101.35070			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.29157			101.26867			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.49500		109.49906		8.44000	109.70321			1,115,000,000	2,602,300,000.00
HWAY23	On 07/12/2023	Spot Bond	2.04000		281.19963		2.04000	281.10416			0	2,200,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.02000		287.99438		2.02000	287.89676			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.77000		99.75011		9.71500	100.18056			0	2,105,300,000.00
HWAY35	On 31/07/2035	Spot Bond	9.81000		99.33593		9.75500	99.77140			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		33.98212		100.00000	33.89980			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		82.14362		100.00000	81.96188			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.47239		100.00000	37.38161			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		37.53519		100.00000	37.44426			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		122.50945		1.61000	122.36385			6,000,000,000	40,660,183,800.00
I2038	On 31/01/2038	Spot Bond	1.88500		126.33922		1.92000	125.51943			18,584,000,000	07,575,289,300.00
I2046	On 31/03/2046	Spot Bond	2.06000		122.38825		2.06000	122.34663			86,060,000,000	07,723,112,700.00
I2050	On 31/12/2050	Spot Bond	2.02500		131.34834		2.02500	131.30384			3,000,000,000	42,758,769,800.00
IBL21	On 15/03/2016	Spot Bond	8.23000		103.94761		8.18000	103.95722			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.14000		107.64803		8.09500	107.73390			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.05000		103.57181		8.00000	103.60091			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.49324			101.47261			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.48000		133.77489		1.48000	133.73143			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.20000		135.95111		2.20000	135.90427			0	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		100.83242			100.81081			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.26000		103.67530		8.21500	103.76099			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.25170			101.23088			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.26207			101.24278			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.92500		97.82942		8.88000	97.93478			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.34000		92.46195		9.30000	92.57633			0	2,347,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.54473			100.52416			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.87000		98.43077		8.82500	98.51180			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.39000		102.94280		9.35000	103.07381			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.40723			101.38766			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.59141			100.57030			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.67500		102.88023		7.62500	102.90812			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.70500		102.12785		8.66000	102.22100			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.67932			101.65732			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.22052			101.20150			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.91000		104.45594		7.86500	104.49979			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.66500		105.40245		8.62000	105.51580			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.77000		106.95103		9.73000	107.15654			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.29949			100.27803			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		99.83711			99.81837			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.42859			101.40886			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.55404			101.53403			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond		0.00000	101.58553			101.56510			0	300,000,000.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.68192			100.66061			0	0.00
IBL67	On 31/01/2022	Spot Bond		2.93000	130.23137		2.93000	130.18391			0	0.00
IBL68	On 29/06/2018	Spot Bond		0.00000	100.33063			100.30855			0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.01035		100.00000	0.01033			0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	99.93521			99.91687			0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	99.86906			99.84980			0	0.00
IDCG03	On 22/10/2020	Spot Bond		9.39500	97.58258		9.35500	97.71735			0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.05991			101.03969			0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.96500			100.94391			0	0.00
IDCG06	On 24/11/2024	Spot Bond		10.07000	98.22091		10.03000	98.42904			0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.27651		5.00000	102.26256			0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.18083		5.00000	101.16717			0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.33257		4.00000	101.32166			0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.96773		4.00000	100.95680			0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	57.98328		100.00000	57.84281			0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	57.86688		100.00000	57.72670			0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	57.86688		100.00000	57.72670			0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	105.80618		9.20000	105.78018			0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.37723			101.35372			0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.86314		100.00000	7.84409			0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	101.64116			101.61342			0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	16.37082		100.00000	16.33073			0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	22.94171		100.00000	22.88613			0	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		1.68043	100.00000	1.67721				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.84209	100.00000	8.82067				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.64862	100.00000	10.62283				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.68219	100.00000	10.00619				0.00	0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.51805	100.00000	8.49919				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.18834	100.00000	39.09341				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		92.63959	100.00000	92.40506				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.22665	100.00000	11.18959				0.00	0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		89.99920	100.00000	89.36091				0.00	0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		90.08999	100.00000	89.45105				0.00	0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		90.07891	100.00000	89.44006				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		97.84946	100.00000	99.69635				0.00	0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		92.83981	100.00000	92.53541				0.00	0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.98247	6.40000	99.91241				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.80749	6.40000	99.79003				0.00	0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.68538	6.40000	99.66796				0.00	0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.43770	6.45000	99.42023				0.00	0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.31554	6.45000	99.29811				0.00	0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.92671	6.60000	98.90902				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	80.21978	100.00000	80.04386			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond		10.84771	101.03694	10.84020	101.01072			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.84771	100.51703	10.84020	100.49094			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	100.55190		100.52682			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	100.54178		100.51716			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	101.81644	6.50000	101.79865			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	100.54605		100.52191			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	91.40146		91.40146			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	100.60332		100.58289			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	100.03842		100.01920			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond		10.00000	110.87300	10.00000	110.84400			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond		0.00000	100.52451		100.50132			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond		0.00000	104.63349		104.61149			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond		0.00000	100.00000	0.00000	99.98149			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond		0.00000	98.95758		98.93929			0.00	0	0.00
ING298		On 17/09/2015	Spot Bond		0.00000	98.82289		98.80450			0.00	0	0.00
ING301		On 12/10/2015	Spot Bond		100.00000	80.39648	100.00000	80.21978			0.00	0	0.00
ING305		On 08/01/2016	Spot Bond		0.00000	100.37715		100.35829			0.00	0	0.00
INGR06		On 10/06/2016	Spot Bond		0.00000	101.19075		101.16986			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond		0.00000	101.82250		101.79425			0.00	0	0.00
IP274U		On 14/07/2015	Spot Bond		100.00000	99.72678	100.00000	100.00000			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond		10.00000	110.87300	10.00000	110.84400			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond		0.00000	100.03851		100.01931			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond		0.00000	100.03904		100.01957			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
IPF06	On 13/04/2017	Spot Bond	8.74000		102.30778		8.69000	102.36358			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.29243			100.27010			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.29927			100.27645			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.30385			100.28071			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		99.99976			99.98083			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		99.99985			99.97989			0	100,000,000.00
IPF12	On 15/04/2018	Spot Bond	0.00000		99.99984			99.98050			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.61756			101.59978			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.74500		99.76019		9.70500	99.90809			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.53677			100.51538			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.83000		104.73672		8.78500	104.80184			0	1,563,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.19211			100.16927			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.02359			100.07902			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.47900			100.45669			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.83805			101.81468			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.90621			100.88139			0	0.00
IV017	On 31/01/2022	Spot Bond	4.63000		128.01309		4.63000	127.96054			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.59626		3.60000	151.53842			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.30975			100.28440			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.04383			100.02208			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		102.07682			102.05299			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.78437			100.75992			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.31284			98.28515			0	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			3.60000		110.56798		3.61000	110.47879			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.60000		110.56798		3.61000	110.47879			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000		100.85048			100.82495			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000		101.15312			101.12793			0.00	0	0.00
IV057U	On 14/07/2018	Spot Bond			100.00000		8.81793	100.00000		8.77915			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.46500		110.54173	10.42000		110.62330			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000		103.87680			103.85194			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.70000		144.51651	3.70000		144.46098			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000		96.05263	100.00000		95.80052			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000		92.63959	100.00000		92.40506			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000		91.02244	100.00000		90.79602			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond			6.40000		99.98247	6.40000		99.98247			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond			6.40000		99.85992	6.40000		99.85992			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond			6.40000		99.49408	6.40000		99.49408			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond			6.45000		98.76089	6.45000		98.76089			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond			6.60000		98.60920	6.60000		98.60920			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond			6.60000		98.48628	6.60000		98.48628			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond			6.60000		98.76770	6.60000		98.75007			0.00	0	0.00
IVA542	On 08/10/2015	Spot Bond			6.60000		98.39866	6.60000		98.38116			0.00	0	0.00
IVA543	On 15/10/2015	Spot Bond			100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
IVA544	On 22/10/2015	Spot Bond			100.00000		0.00000	100.00000		0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000		101.68679			101.66807			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond			10.00000		110.87300	10.00000		110.84400			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
IVC006	On 28/01/2016	Spot Bond		0.00000	101.72075			101.70170			0	100,000,000.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.18368			100.16179			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.09388			101.07456			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.20884			101.18652			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.92250			100.90148			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.03860			100.01940			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.03887			100.01954			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.03941			100.01981			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.03698			100.01860			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	99.90154			99.88137			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.62765			101.60667			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.55364			100.53131			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.24860			101.22839			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.96379			100.94458			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.95429			100.93526			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.26252			100.23897			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	99.82862			101.65457			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.51502			100.49418			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.31969			100.29688			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.32776			100.30441			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.32775			100.30440			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.26500	100.05697		9.22000	100.17992			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.80066		100.00000	12.77202			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.32903		100.00000	10.30372			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.96407			99.94583			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.41500		99.47933		9.37500	104.29793			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.65902			101.63762			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.26902			101.24887			1,000,000,000	500,000,000.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.59208			100.57169			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.25370			105.23438			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		99.83583			101.58808			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.75729			102.62160			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.94500		101.72698		6.90000	101.72091			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.56560			101.54336			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.21641			101.19445			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.92575			100.90353			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.59509			101.57302			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.32972			101.30964			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.45332			101.43130			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.86335			100.84264			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.42537			100.40158			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.57506			101.55477			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.26209			100.23856			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.74007			100.71912			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.31505			100.29110			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.95914			101.93338			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.66494			101.64316			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	99.85517			99.83492			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	58.50666		100.00000	58.36492			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.80278			100.78303			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.82903			100.80690			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.67706			100.65388			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.81495			100.79258			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	96.04222		100.00000	95.78947			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.22874			103.20384			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.86655			101.84065			0	0.00
KW01	On 31/10/2027	Spot Bond		8.62000	139.30598		8.58000	139.64964			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.42561			100.40400			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.64572			100.62411			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.87363			100.85324			0	400,000,000.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.47632			100.45492			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	102.03286			102.01136			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.34000	98.75051		10.30000	98.85941			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.73499		9.71000	103.70783			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.61302			101.59190			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.86000	100.99307		8.81500	101.05170			0	3,480,700,000.00
LGL03	On 03/04/2018	Spot Bond		8.99000	98.93627		8.94500	99.01705			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.01000	100.50401		9.97000	100.63030			0	590,300,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.78418			100.75973			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.91648			100.88527			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
LHL02	On 13/12/2015	Spot Bond	7.96500	101.98934		7.92000	101.98630			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.99713			100.96321			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	101.52184			101.49194			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.20027			101.17902			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.25601			101.23316			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.34652			101.32201			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.20313			101.18368			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.56721			100.54799			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.74139			99.72415			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.52838			99.51091			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	98.98739			98.96962			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000	98.48599			98.46839			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.46016			102.44016			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.47834			102.45820			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.22279			100.20696			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.23733			100.22060			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	102.86365			102.83564			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	99.09124			99.07377			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000	98.52822			98.51070			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.33891			100.31805			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.99845			100.97724			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.40425			100.38357			0	2,000,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.84037			100.82071			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.08774			101.06844			80,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
MBF039	On 17/04/2017	Spot Bond		0.00000	100.04605			100.02808			0	0.00	
MBF040	On 06/08/2015	Spot Bond		0.00000	101.30615			101.28767			0	0.00	
MBF041	On 07/08/2016	Spot Bond		0.00000	101.33421			101.31507			0	0.00	
MBF042	On 07/08/2017	Spot Bond		0.00000	101.36436			101.34477			0	100,000,000.00	
MBF043	On 08/12/2015	Spot Bond		0.00000	100.70174			100.68247			0	0.00	
MBF044	On 11/04/2016	Spot Bond		0.00000	100.03829			100.01913			0	0.00	
MBF045	On 13/04/2018	Spot Bond		0.00000	100.03744			100.01878			0.00	3,000,000,000	1,500,000,000.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	54.13741		100.00000	54.00626			0	0.00	
MBP29U	On 23/09/2017	Spot Bond		100.00000	26.88255		100.00000	26.81742			0	0.00	
MBP30U	On 24/10/2017	Spot Bond		100.00000	22.25191		100.00000	22.19741			0	0.00	
MBP31U	On 24/10/2017	Spot Bond		100.00000	22.32517		100.00000	22.27050			0	0.00	
MBP32U	On 10/11/2017	Spot Bond		100.00000	23.13375		100.00000	23.07771			0	0.00	
MBP33U	On 17/02/2017	Spot Bond		100.00000	24.19796		100.00000	24.13934			0	0.00	
MBP34	On 29/04/2018	Spot Bond		0.00000	101.55397			101.53396			0	0.00	
MBSA01	On 16/04/2019	Spot Bond		8.92500	102.54155		8.88000	102.65863			0	543,600,000.00	
MBSA02	On 15/04/2019	Spot Bond		8.94500	102.06460		8.90000	102.18119			0	0.00	
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.03079			102.00961			0	0.00	
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.18677			100.16599			0	0.00	
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.19478			100.17310			0	0.00	
MEFSB3	On 05/10/2016	Spot Bond		8.07500	102.93842		8.03000	102.96808			0	0.00	
MEFSB4	On 05/01/2019	Spot Bond		8.91500	101.49442		8.87000	101.60351			0	0.00	
MEFSB5	On 05/01/2022	Spot Bond		9.67000	101.87398		9.63000	102.03927			0	0.00	
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.45362			100.43293			0	0.00	

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MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.46917			100.44780			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000		102.59713		9.65000	102.70841			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.11500		103.00511		7.07000	102.99317			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	9.00000		100.69840		8.95500	100.75038			0	0.00
MIP4C	On 13/01/2016	Spot Bond	100.00000		69.46604		100.00000	66.90909			0	0.00
MIP4F	On 13/01/2016	Spot Bond	100.00000		71.50330		100.00000	70.64357			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		69.48955		100.00000	100.00000			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.58717			100.56543			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.54500		105.49357		9.50500	105.64181			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.25316			100.22869			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		35.67121		100.00000	35.58480			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.70000		100.66148		8.65500	100.71450			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.07000		99.96127		7.07000	99.98064			0	0.00
MTN04	On 13/07/2017	Spot Bond	8.69000		102.63986		8.64500	102.69845			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.42917		100.89771	7.41103			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.52434		100.61875	7.50601			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.68010			100.66089			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.72810			100.70753			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N5C23	On 20/06/2023	Spot Bond	0.00000		100.73770			100.71686			0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000		100.84200			100.81822			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		100.92877			100.90254			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.27391	100.00000		11.24661			0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.07001	100.00000		12.04077			0	0.00
NAM01	On 19/11/2022	Spot Bond	9.87000		92.98481		9.83000	93.15539			1,700,000,000	1,861,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.49500		100.79880		9.45500	100.92917			0	2,000,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.75500		102.44119		7.70500	102.46802			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.37000		99.27849		9.33000	99.41797			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.99500		104.66728		8.95500	104.81935			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.47000		104.60966		9.43000	104.81938			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		101.95465			101.93579			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.35500		100.20602		9.31500	100.36026			0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.99387			100.97489			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.59500		99.86316		9.55500	100.02456			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.03805			102.01903			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.22000		99.28032	10.18000		99.48653			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.63620			101.61777			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.40000		99.37730	10.36000		99.60082			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.01184			100.99304			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.32000		100.86301		9.28000	100.99200			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.24851			100.22791			0	232,000,000.00
NBK19A	On 01/06/2022	Spot Bond	9.74500		100.62048		9.70500	100.79123			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.92052			100.13233			0	1,000,000,000.00
NBK20A	On 01/06/2026	Spot Bond	10.47000		100.51696	10.43000		100.74442			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.39861			100.37839			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.28085			101.26076			0	300,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.30064			101.28068			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.33549			101.31497			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.37376			101.35299			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.43113			101.40910			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.89528			101.87316			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.90230			100.88165			0	200,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.86500		104.06153	6.82000		104.05018			0	2,180,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.91623			100.89618			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.99500		112.08358	8.95000		112.21800			0	3,071,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.79500		38.59325	10.75500		38.71206			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.89392			99.87228			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.80000		103.90730	7.75000		103.91923			0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.45019			100.42871			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.44991			97.43143			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.90133			100.88024			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		99.75903			101.64838			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.65915			101.63775			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		93.94278			93.92367			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.34490			101.32309			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.48934			100.46710			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.46449			100.44333			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.73960			100.63309			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.44923			100.42874			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.43469			100.41544			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.43438			100.41514			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.52585			101.50590			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.50025			100.47813			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.96500		107.33553		9.92500	107.54260			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.49719			100.47520			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.00000		106.20525		9.96000	106.41896			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.50025			100.47813			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.45003			100.43011			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.50516			100.48486			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.50514			100.48280			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.51125			100.48865			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.89834			100.87711			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.12857			100.02178			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.19743			100.17546			0	0.00
NED11	On 17/09/2015	Spot Bond	7.46500		103.90990		7.42000	103.89714			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.90410			101.87986			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.87071			99.84520			0	0.00
NED15	On 08/04/2024	Spot Bond	10.12500		104.85982		10.08000	105.09257			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		98.78077			98.75319			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.11332			102.08948			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		99.97560			99.95121			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.38473			100.35872			0	0.00
NED20	On 01/07/2025	Spot Bond	11.24000		100.63251	11.20000	100.75216				0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.16639			100.14627			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.02662	9.44500	117.99702				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		101.15599			101.13056			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300	10.00000	110.84400				0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000		171.85869	2.17000	171.79972				0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000		113.80627	2.47000	113.66924				0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		187.72075	3.45000	187.65570				0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000		110.03680	2.86000	109.89998				0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		142.17361	3.19000	142.12093				0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		153.86898	3.10000	153.81128				0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000		106.87634	8.70000	107.01366				0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000		105.63906	9.33000	105.77109				0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.22245			101.20258			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.04013			101.02097			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.07688			101.05703			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.05486			101.03542			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.11944			101.09880			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.57000		106.86103	9.53000	107.03988				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.09889			101.07863			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.08422			101.06423			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.18243			101.16060			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000		105.65927		9.73000	105.78871			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.11357			101.09303			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.12091			101.10024			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.24547			101.22245			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.39194			101.36618			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.30264			101.27856			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.14292			101.12183			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.71500		111.63461		8.67000	111.74631			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.44500		117.04408		9.40500	117.24211			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500		175.52254		2.06500	175.46281			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.37000		114.91838		10.33000	115.20139			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.90517			101.88517			0	500,000,000.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.64250			101.62379			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.51475			100.49238			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.84659			100.82599			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.03098			101.00995			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.16823			101.14388			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.44170			101.41112			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.36670		100.00000	18.32220			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		99.18256		100.00000	98.91305			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.95500		102.43014		6.91000	102.42401			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.08849			101.06549			0	0.00
OML03	On 27/11/2024	Spot Bond	9.89000		99.00211		9.85000	99.11361			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.79020			100.76623			0	0.00
OML05	On 19/03/2025	Spot Bond	10.07500		101.94920		10.03500	102.06760			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.65000		101.72911		10.61000	101.88671			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.22000		101.93744		11.18000	102.13782			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		39.40089		100.00000	39.30544			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.22000			100.20000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.67226			102.65247			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.75107			100.73048			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.37650			101.35698			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.25117			101.23061			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.42305			100.40164			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.75204			99.72879			0	3,300,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.77049			101.74989			0	0.00
PPC004	On 30/06/2021	Spot Bond	9.64500		101.35081		9.60500	101.50438			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.54139			101.52188			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.58399			101.56392			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.60315			101.58283			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.64574			101.62487			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.82884			101.80557			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.87141			101.84759			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		101.72112			101.69856			0	0.00
R010P	On 21/12/2025	Spot Bond	8.04000		43.93301	8.00000	44.10021				0	0.00
R158	On 15/09/2015	Spot Bond	5.96500		105.67922	5.92000	105.67025				1,000,000,000	71,287,300,900.00
R158P	On 15/09/2015	Spot Bond	6.63000		98.88635	6.58000	98.87703				0	0.00
R159	On 15/09/2016	Spot Bond	6.73000		111.93768	6.68000	111.97619				10,010,388,800	57,827,300,000.00
R159P	On 15/09/2016	Spot Bond	6.56000		92.73521	6.51000	92.77154				0	0.00
R186	On 21/12/2026	Spot Bond	8.22000		117.37219	8.18000	117.67273				70,312,618,400	05,558,850,000.00
R187P	On 21/12/2026	Spot Bond	7.96000		40.96163	7.92000	41.13349				0	0.00
R188P	On 21/12/2027	Spot Bond	7.88000		38.25015	7.84000	38.42557				0	0.00
R197	On 07/12/2023	Spot Bond	1.66000		288.73038	1.66000	288.63531				24,819,700,000	31,125,751,800.00
R202	On 07/12/2033	Spot Bond	1.85400		234.35263	1.85000	234.40701				44,104,100,000	94,728,258,900.00
R2023	On 28/02/2023	Spot Bond	8.07000		101.07394	8.03000	101.27470				01,746,422,000	19,190,296,000.00
R203	On 15/09/2017	Spot Bond	7.14000		104.91279	7.09500	104.98324				21,337,922,600	86,939,812,600.00
R2030	On 31/01/2030	Spot Bond	8.66500		98.19987	8.61000	98.61085				56,168,581,600	91,026,887,300.00
R2032	On 31/03/2032	Spot Bond	8.76000		97.93536	8.70500	98.37665				37,084,162,400	62,275,736,800.00
R2037	On 31/01/2037	Spot Bond	8.88500		100.19959	8.83000	100.68646				67,274,563,800	10,692,959,100.00
R204	On 21/12/2018	Spot Bond	7.49500		102.02082	7.45000	102.13587				08,141,640,000	25,860,201,600.00
R2044	On 31/01/2044	Spot Bond	8.92000		102.23255	8.87000	102.71666				54,595,826,200	113,828,918,200.00
R2048	On 28/02/2048	Spot Bond	8.91000		101.54802	8.86000	102.04716				20,429,993,000	63,630,116,900.00
R207	On 15/01/2020	Spot Bond	7.69000		98.35261	7.65000	98.48058				44,435,259,800	26,524,062,600.00
R208	On 31/03/2021	Spot Bond	7.84500		96.97580	7.80500	97.13153				51,573,440,200	71,998,661,400.00
R209	On 31/03/2036	Spot Bond	8.82000		77.53233	8.76500	77.93709				11,267,612,000	02,977,476,500.00
R210	On 31/03/2028	Spot Bond	1.70000		178.88142	1.70000	178.82234				600,000,000	40,037,378,400.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R211	On 31/01/2017	Spot Bond			0.78000	135.18650		0.78000	135.14518			0.00	4,490,000,000	40,071,567,400.00
R212	On 31/01/2022	Spot Bond			1.63000	140.61815		1.63000	140.57191			0.00	7,268,000,000	24,559,310,400.00
R213	On 28/02/2031	Spot Bond			8.69500	88.25289		8.64000	88.65108			0.00	46,132,143,400	44,330,804,700.00
R214	On 28/02/2041	Spot Bond			8.84500	78.77927		8.79500	79.16820			0.00	81,936,420,300	69,348,436,000.00
R228C	On 15/09/2015	Spot Bond			6.63000	98.88635		6.58000	98.87703			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond			6.55000	95.78313		6.50000	95.79748			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond			6.56000	92.73521		6.51000	92.77154			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond			6.57000	97.21763		6.52000	97.22133			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond			6.55000	94.15536		6.50000	94.18150			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond			6.61000	91.09362		6.56000	91.14082			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond			7.11500	87.35038		7.07000	87.40725			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond			7.16500	84.25057		7.12000	84.32361			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond			7.50000	80.56904		7.45500	80.65553			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond			7.48000	77.70834		7.43500	77.80868			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond			7.46000	74.96366		7.41500	75.07680			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond			7.45000	72.29897		7.40500	72.42382			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond			7.65000	69.04283		7.61000	69.16010			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond			7.63000	66.56888		7.59000	66.69486			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond			7.76500	63.62983		7.72500	63.76220			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond			7.73500	61.36567		7.69500	61.50524			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond			7.70500	59.19918		7.66500	59.34532			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond			7.67500	57.12569		7.63500	57.27781			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond			7.63500	55.18293		7.59500	55.34063			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond			7.59500	53.32682		7.55500	53.48961			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
R345C	On 21/06/2024	Spot Bond	8.16000	48.94029	8.12000	49.09797	0.00	0	0.00			
R346C	On 21/12/2024	Spot Bond	8.12000	47.19262	8.08000	47.35385	0.00	0	0.00			
R347C	On 21/06/2025	Spot Bond	8.08000	45.52489	8.04000	45.68928	0.00	0	0.00			
R348C	On 21/12/2025	Spot Bond	8.04000	43.93301	8.00000	44.10021	0.00	0	0.00			
R349C	On 21/06/2026	Spot Bond	8.00000	42.41314	7.96000	42.58282	0.00	0	0.00			
R350C	On 21/12/2026	Spot Bond	7.96000	40.96163	7.92000	41.13349	0.00	0	0.00			
R351C	On 21/06/2027	Spot Bond	7.92000	39.57505	7.88000	39.74882	0.00	0	0.00			
R352C	On 21/12/2027	Spot Bond	7.88000	38.25015	7.84000	38.42557	0.00	0	0.00			
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.37863		101.35702	0.00	0	0.00			
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.08045		102.05828	0.00	0	0.00			
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.00309		100.98110	0.00	0	0.00			
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.84230		100.81777	0.00	0	0.00			
RCSB1U	On 30/04/2017	Spot Bond	100.00000	31.96338	100.00000	31.88594	0.00	0	500,000,000.00			
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.41101	100.00000	16.37082	0.00	0	0.00			
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.24793	100.00000	30.17466	0.00	0	900,000,000.00			
RCSB4U	On 07/11/2015	Spot Bond	100.00000	95.86471	100.00000	95.62016	0.00	0	0.00			
RCSB5U	On 10/12/2016	Spot Bond	100.00000	41.66024	100.00000	41.55932	0.00	0	0.00			
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.16313	100.00000	17.12156	0.00	0	0.00			
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.96675	100.00000	20.91267	0.00	0	0.00			
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.75493	100.00000	8.73039	0.00	0	0.00			
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.94175	100.00000	15.90063	0.00	0	0.00			
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.91572	100.00000	12.88241	0.00	0	0.00			
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.93611	100.00000	9.91048	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
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.72648			100.70462			0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.67432			100.65340			0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	101.04432			101.02302			0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	101.09748			101.07508			0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.98992			100.97060			0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	102.20582			102.18630			0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.42734			100.40764			0	0.00
RDFC23	On 25/11/2015	Spot Bond		0.00000	100.93216			100.91319			0	0.00
RDFC24	On 25/05/2016	Spot Bond		0.00000	100.97127			100.95149			0	0.00
REB01	On 21/05/2018	Spot Bond		0.00000	101.20906			101.18724			0	0.00
REBC01	On 20/11/2015	Spot Bond		0.00000	101.01527			100.99648			0	0.00
RED101	On 13/06/2017	Spot Bond		0.00000	101.08785			101.06020			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.24506	100.00000	17.20329				0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.09741	100.00000	12.06810				0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.02285	100.00000	9.99858				0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.26152	100.00000	9.23908				0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.21417			101.19469			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.06413			102.04386			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.53009			101.50865			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.81429			100.79292			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	102.14016			102.12056			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.00556			100.98463			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.80605			100.78395			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.24555			100.22645			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		99.90208			99.88205			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		87.54601			87.49527			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		85.44567			85.40122			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		94.57077			94.50256			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		93.82220			93.75052			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.48837			100.45651			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		82.90788			82.85305			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		97.03395			96.97856			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		107.49900		12.35000	107.46342			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.92796		100.00000	15.88938			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.68693			101.66228			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.13909		100.00000	6.12437			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.41003		100.00000	33.32910			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		61.56389		100.00000	61.41475			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.14562		100.00000	14.04079			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		45.08236		100.00000	44.97314			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		102.56988			102.52245			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.64908			80.56673			0	0.00
RW21	On 21/04/2021	Spot Bond	9.21500		105.60782		9.17500	105.76180			0	764,900,000.00
RW23	On 10/12/2023	Spot Bond	9.59000		100.43773		9.55000	100.63908			0	0.00
RW28	On 10/12/2028	Spot Bond	9.95500		103.08155		9.90000	103.46393			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.04793			97.01768			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.93000	105.16197		7.88000	105.20487			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	110.87300		10.00000	110.84400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.10637			101.08339			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.39000	101.70524		9.34500	101.77435			0	511,700,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.54539			100.52517			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.74658			101.72456			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	103.08796			103.06692			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.18968			99.16628			0	1,415,500,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.80677			99.78467			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	101.13979			101.11310			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	102.02087			101.99505			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000	101.27219			101.24564			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.67000	100.96623		11.63000	101.12038			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.99500	100.76425		8.95000	100.84644			0	2,374,800,000.00
SBN27	On 15/09/2015	Spot Bond	7.45500	105.41510		7.41000	105.40192			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.05000	105.31000		8.00000	105.29605			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.21500	105.45755		7.17000	105.44505			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.54000	102.15254		8.49500	102.21666			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.36000	105.43190		7.31500	105.41899			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.09000	105.30294		8.04000	105.28888			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.62042			100.59907			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.26376			100.24010			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000	104.47477		7.98500	104.54232			0	400,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.81085			101.92072			0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.48376			100.46166			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.62422			101.60320			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.60500		103.15689		9.56500	103.31156			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.12000		101.18415		10.08000	101.41642			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.39780			101.37510			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.23091			101.21052			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.10127			102.08138			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.82500		101.37852		8.78000	101.49969			0	361,500,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		26.84847		100.00000	26.78839			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.61000		107.03563		9.57000	107.24346			0	2,870,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.65099			99.63219			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.85500		100.23423		8.81000	100.35634			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.13000		88.57743		10.09000	88.79149			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.86113			99.83960			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.87000		100.27712		9.83000	100.52684			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.51854			100.49757			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.53259			100.51107			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.02000		103.68311		9.98000	103.89333			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.53113			101.51108			0	550,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.59601			101.57544			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.13000		99.45805		9.08000	99.61153			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.28000		97.05856		10.24000	97.26010			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.84500		96.25847		10.79000	96.60497			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.54500	96.96305	9.50500	97.12058	0.00	0	577,600,000.00			
SBS9	On 07/07/2016	Spot Bond	7.37000	104.00015	7.32000	104.02757	0.00	0	330,000,000.00			
SBSI11	On 07/12/2023	Spot Bond	2.27000	276.75502	2.27000	276.65932	0.00	0	0.00			
SBSI12	On 31/01/2017	Spot Bond	1.39000	133.95526	1.39000	133.91207	0.00	0	0.00			
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.05054	100.00000	22.99470	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	100.09770	100.07814		0.00	0	0.00			
SHF01	On 15/12/2016	Spot Bond	100.00000	35.24123	100.00000	35.15585	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	132.64008	2.05000	132.59493	0.00	0	0.00			
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.81644	6.50000	101.79865	0.00	0	0.00			
SHS01	On 15/12/2016	Spot Bond	0.00000	101.62927	101.60712		0.00	0	0.00			
SHS04	On 29/06/2017	Spot Bond	0.00000	101.76188	101.73932		0.00	0	0.00			
SHS05	On 29/06/2017	Spot Bond	8.64000	100.56934	8.59500	100.62581	0.00	0	263,500,000.00			
SHS06	On 12/12/2017	Spot Bond	0.00000	101.40514	101.38237		0.00	0	0.00			
SHS07	On 10/04/2016	Spot Bond	0.00000	100.16471	100.22113		0.00	0	0.00			
SHS08	On 21/05/2016	Spot Bond	0.00000	100.45126	100.43128		0.00	0	0.00			
SHS11U	On 19/11/2016	Spot Bond	100.00000	37.62634	100.00000	37.53519	0.00	0	0.00			
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.87300	10.00000	110.84400	0.00	0	0.00			
SHS12	On 12/12/2016	Spot Bond	0.00000	100.70415	100.68216		0.00	0	0.00			
SHS14	On 17/06/2017	Spot Bond	0.00000	100.65959	100.63756		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
SHS16U	On 29/06/2016	Spot Bond	100.00000		53.22601	100.00000	53.09706				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.35534	100.00000	41.25516				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		42.81828	100.00000	42.71455				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.48000		104.77891	9.43500	104.83942				0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		99.88495		99.86197				0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.14232		101.12001				0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.34355		100.32067				0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.35636		100.33267				0	0.00
SHS25	On 29/06/2020	Spot Bond	9.74500		100.74841	9.70500	100.87713				0	5,500,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.32360		100.30169				0	0.00
SLI2	On 15/08/2016	Spot Bond	7.98000		105.67518	7.93000	105.70425				0	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.14500		102.41777	9.10000	102.51051				0	0.00
SNT01	On 15/09/2017	Spot Bond	8.54000		102.15254	8.49500	102.21666				0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.14169		101.12111				0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.14961		101.13025				0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.53349		101.51333				0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.09966		101.07931				0	719,500,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.12935		101.10843				0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.11146		101.08858				0	0.00
SSA01	On 28/06/2016	Spot Bond	8.24000		101.68926	8.19500	101.70786				0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.15018		100.13204				0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.98064		99.96117				0	0.00
SSA06	On 16/04/2020	Spot Bond	9.43500		96.78722	9.39500	96.90874				0	660,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.98786			100.96530			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.43305			100.40885			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		99.75101			101.70100			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.41500		90.36853		9.37500	90.50712			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.41500		90.36853		9.37500	90.50712			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	9.11000		93.25674		9.07000	93.37294			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.59808			100.57509			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.02000		103.16648		7.97500	103.23291			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.35000		114.87964		2.36000	114.74155			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.80500		98.17285		8.76000	98.27899			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.50000		101.14934		8.50000	101.12623			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.26000		102.26776		10.22000	102.50905			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.86161			100.84145			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.56500		75.59736		10.51000	75.90845			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		99.87914			99.85851			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		99.97944			99.95887			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.44927			100.42565			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		99.97703			99.95406			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.40178			100.37633			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		101.08864			101.06691			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		100.61081			100.58864			0.00	0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.96527			100.94268			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.23749			99.21934			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
SY1235	On 21/07/2015	Spot Bond		0.00000	99.89489			99.87737			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.64685			98.66442			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.64637			98.66395			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	98.75069			98.76829			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.46840			99.45068			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.40095			99.38333			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.41514			99.39741		0.00	6,100,000,000	6,100,000,000.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.41680			99.39912			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.39741			99.37969			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.34424			99.32652			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.21925			99.20150			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	99.01892			99.00108			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	98.98897			98.97123			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.89046			98.87285			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.57809			99.57139			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.42500	104.82914		6.38000	104.82087			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.87000	103.44417		8.83000	103.68684			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	101.12193			101.10116			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.19406			101.17251			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.34000	100.47709		9.30000	100.59056			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	61.66540		100.00000	61.51601			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.91166			99.89350			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.38526			101.36615			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.42731			100.40649			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.43811			100.41810			0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.45990			100.43894			0	1,240,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.05953						0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		87.81682	100.00000	87.69313				0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		102.90446			102.86723			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.48358			101.46415			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		101.47504			101.45547			0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.18474			100.16235			0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.18926			100.16636			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.49928			101.48027			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.63000		105.07879	7.58000	105.10654				0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		99.89725			99.87673			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		99.89452			99.87345			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.93636	7.83000	99.91517				0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		99.89876			99.87854			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		99.89533			99.87444			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		99.88809			99.86575			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		99.89876			99.87854			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		99.89533			99.87444			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		99.94172	7.16000	99.92229				0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		99.88864			99.86640			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		99.88919			99.86706			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		99.87607			99.85132			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.87784			99.85344			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.82416			99.78907			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.83031			99.79644			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.89889			99.87870			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.89452			99.87345			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	99.92921		8.73000	99.90563			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.65179			99.63144			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.89533			99.87444			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.96500	97.95478		8.92000	98.04618			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.48464			99.46517			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	99.90309			99.88321			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.88837			99.86607			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.88987			99.86787			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	99.89827			99.87743			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.87634			99.85165			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.87689			99.85230			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	99.88971			99.86716			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.83372			99.80054			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	99.83317			99.79988			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	99.84517			99.81369			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	101.10709			101.08658			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	101.14419			101.12300			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.29000	103.22901		9.25000	103.33695			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.12193			101.10116			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
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.17385			101.15211			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.20000		101.16786		9.16000	101.27529			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.13428			101.11383			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.19406			101.17251			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.31000		100.00175		9.27000	100.10932			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.24056			101.21757			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.24056			101.21757			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.26127			101.23849			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.26127			101.23849			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.35900			101.33381			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.35900			101.33381			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.38069			101.35570			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.37920			101.35424			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.83823			101.80404			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.83823			101.80404			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.05232			102.01861			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.85584			101.82207			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		99.90295			99.88305			0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.72706		101.06155	5.71290			0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.10960			100.09102			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		99.90496			99.88547			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.24135			100.22248			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		99.90496			99.88547			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		99.90362			99.88386			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		99.90295			99.88305			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		99.90576			99.88643			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		99.90362			99.88386			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		99.89626			99.87502			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		99.89626			99.87502			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		99.89626			99.87502			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		99.88557			99.86219			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		99.88291			99.85899			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		99.88624			99.86299			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		99.83319			99.79929			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		99.82989			99.79534			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		99.83121			99.79692			0	0.00
TL20	On 22/02/2020	Spot Bond	9.57000		89.43073		9.53000	89.54012			100,000,000	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.87300		10.00000	110.84400			0	0.00
TN17	On 14/11/2017	Spot Bond	8.29000		103.53544		8.24500	103.60771			0	13,200,000,000.00
TN20	On 17/09/2020	Spot Bond	9.57500		107.10209		9.53500	107.23921			6,000,000	11,759,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.44465		100.00000	1.44115			0	0.00
TN23	On 06/11/2023	Spot Bond	9.85500		107.30158		9.78000	107.70847			1,565,000,000	11,935,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond		9.98000	100.80287		9.94000	101.02202			0	13,200,000,000.00
TN27	On 14/11/2027	Spot Bond		10.02000	93.64521		9.98000	93.88510			0	9,795,500,000.00
TN30	On 09/10/2030	Spot Bond		10.46000	103.05095		10.40500	103.43926			0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond		10.77000	102.64137		10.72000	103.04446			0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.70054			100.68009			0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.97037			100.94980			0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.26518			101.24469			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.29678			101.27576			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.30003			101.27896			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.45591			101.43225			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.77910			101.75005			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.29844			101.27739			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.87300		10.00000	110.84400			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.18484			100.16281			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.18847			100.16604			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.01080			100.06899			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	99.69888			99.75533			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.57259		10.00000	100.37549			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.58321		9.75000	100.36612			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.59529		100.00000	10.36809			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.59530			100.57514			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.63137			100.60998			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	8.24250		100.00000	8.22254			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.78132	100.00000	8.76006			0.00	0	0.00	
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.65138			100.62933		0.00	0	0.00	
TRAB2U	On 14/06/2024	Spot Bond	100.00000	9.10462	100.00000	9.08257			0.00	0	0.00	
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.65538			100.63319		0.00	0	0.00	
TRAC2U	On 14/06/2024	Spot Bond	100.00000	9.37404	100.00000	9.35133			0.00	0	0.00	
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.76713			100.74116		0.00	0	0.00	
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.66088	100.00000	12.63020			0.00	0	0.00	
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.01276			100.97845		0.00	0	0.00	
TRAE2U	On 14/06/2024	Spot Bond	100.00000	16.27101	100.00000	16.23158			0.00	0	0.00	
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.70648	100.00000	13.67327			0.00	120,000,000	60,000,000.00	
TSP171	On 23/07/2015	Spot Bond	0.00000	99.85372			99.83543		0.00	0	0.00	
TSP172	On 06/08/2015	Spot Bond	0.00000	99.59395			99.57549		0.00	0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000	99.32757			99.30889		0.00	0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000	99.06310			96.68066		0.00	0	0.00	
TSP175	On 17/09/2015	Spot Bond	0.00000	104.63244			104.59384		0.00	0	0.00	
TSP177	On 15/10/2015	Spot Bond	0.00000	103.43351			103.39536		0.00	0	0.00	
TSP178	On 29/10/2015	Spot Bond	0.00000	98.00949			97.99071		0.00	0	0.00	
TSP179	On 26/11/2015	Spot Bond	0.00000	97.51782			97.49930		0.00	0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000	97.20742			97.18856		0.00	0	0.00	
TSP181	On 21/01/2016	Spot Bond	0.00000	96.50465			96.48626		0.00	0	0.00	
TSP183	On 04/02/2016	Spot Bond	0.00000	96.27728			96.25903		0.00	0	0.00	
TSP184	On 18/02/2016	Spot Bond	0.00000	95.94102			95.92240		0.00	0	0.00	
TSP185	On 03/03/2016	Spot Bond	0.00000	95.62700			95.60815		0.00	0	0.00	
TSP186	On 17/03/2016	Spot Bond	0.00000	95.26905			95.24982		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	
TSP188	On 31/03/2016	Spot Bond	0.00000		94.99986			94.98063			0	0.00	
TSP189	On 12/11/2015	Spot Bond	0.00000		97.82233			97.80418			0	0.00	
TSP190	On 12/05/2016	Spot Bond	0.00000		94.24212			94.22306			0	0.00	
TSP191	On 26/05/2016	Spot Bond	0.00000		93.91750			93.89826			0	0.00	
TSP192	On 09/06/2016	Spot Bond	0.00000		93.57616			93.55669			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	0.00000		96.69870		100.00000	70.50954			0	0.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.80191		100.00000	14.76605			0	0.00	
TWC083	On 28/07/2015	Spot Bond	0.00000		103.03671			103.01808			0	0.00	
TWC090	On 21/09/2015	Spot Bond	0.00000		100.41933			100.40076			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	100.00000			0.00	10,000,000,000	5,000,000,000.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.58688			101.56905			0	0.00	
TWC095	On 16/10/2015	Spot Bond	0.00000		99.98127			99.96254			0	0.00	
TWC096	On 24/07/2015	Spot Bond	0.00000		101.53339			101.51556			0	0.00	
TWC097	On 27/07/2015	Spot Bond	0.00000		101.48195			101.46409			0	0.00	
TWC098	On 06/11/2015	Spot Bond	0.00000		101.20487			101.18600			0	0.00	
TWC099	On 18/08/2015	Spot Bond	0.00000		101.04479			101.02678			0	0.00	
TWC100	On 21/08/2015	Spot Bond	0.00000		100.91171			100.89384			0	0.00	
TWC101	On 26/08/2015	Spot Bond	0.00000		100.77553			100.75750			0	0.00	
TWC102	On 24/08/2015	Spot Bond	0.00000		100.88267			100.86466			0	0.00	
TWC103	On 25/11/2015	Spot Bond	0.00000		100.92137			100.90261			0	0.00	
TWC104	On 16/07/2015	Spot Bond	0.00000		100.40203			100.38455			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TWC105	On 12/10/2015	Spot Bond	0.00000		100.09052		100.00000	80.21978			0.00	11,900,000,000	11,900,000,000.00
TWC106	On 14/10/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.85800			100.83804			0.00	0	0.00
TWCJ20	On 14/10/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.78967			100.77130			0.00	0	0.00
TWCM20	On 14/10/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.24500		110.18062		9.20500	110.33334			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		6.66624		100.00000	7.96382			0.00	0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		6.22981		100.00000	8.22424			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.51278		100.00000	7.78000			0.00	0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		6.15950		100.00000	8.13085			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		103.32874			103.30916			0.00	0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		101.28753			101.26773			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		102.17981			102.15999			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.39329			100.37334			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.43296			101.41220			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.43489			101.41410			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.32917			100.30729			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.33787			100.31545			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.41079			101.39036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE07	On 08/06/2020	Spot Bond	0.00000	100.77610			100.75479			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.26003		100.00000	7.47723			0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000	5.96835		100.00000	7.87698			0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.10657		100.00000	7.29341			0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000	5.89804		100.00000	7.78358			0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00034		100.00000	0.00034			0	0.00	
WS04	On 30/05/2016	Spot Bond	7.12000	106.02897		7.07000	106.05229			0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.32000	245.93157		1.32000	245.85275			0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.64000	103.48595		7.59500	103.54332			0	5,568,227,500.00	
WSP3	On 28/05/2019	Spot Bond	8.05000	104.26255		8.00500	104.39042			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.31500	103.85406		8.27500	103.99153			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.54500	103.22219		8.50500	103.38307			0	2,900,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.84500	98.48596		5.80000	98.48203			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.44000	73.52954		7.39500	73.64942			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	79.00433		100.00000	78.83369			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	44.02633		100.00000	43.94280			0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>2,205,296,700</b>	<b>5934860175900.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>2,205,358,257</b>	<b>5934863405759.00</b>