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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/06/2015

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 25/06/2015	Any day expiry		12.09590	12.09590		12.15580	12.15580		13.59	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry		12.09810	12.09810		12.15800	12.15800		13.51	0	4,394.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.00170	0.00000	0.01250	0.00001	0.002	26.66	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	0.05140	0.00005	0.06430	0.00006	0.051	24.24	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	4.42280	0.00442	14.31830	0.01432	4.423	16.99	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.17230	0.00017	0.18660	0.00019	0.172	79.75	0	300.00
\$ / R	On 29/06/2015	Any day expiry		12.10470	12.10470		12.16460	12.16460		12.38	0	0.00
\$ / R	On 29/06/2015	Any day expiry	12.45	Call	9.05150	0.00905	26.31940	0.02632	9.051	14.51	0	2,000.00
\$ / R	On 30/06/2015	Any day expiry		12.10690	12.10690		12.16680	12.16680		12.74	0	15,883.00
\$ / R	On 02/07/2015	Any day expiry		12.11110	12.11110		12.17110	12.17110		13.21	0	0.00
\$ / R	On 02/07/2015	Any day expiry	11.80	Put	20.89160	0.02089	23.74220	0.02374	20.892	14.63	0	5,500.00
\$ / R	On 02/07/2015	Any day expiry	12.33	Put	257.41750	0.25742	227.59740	0.22760	257.418	14.47	0	10,000.00
\$ / R	On 02/07/2015	Any day expiry	12.60	Call	9.57970	0.00958	21.56820	0.02157	9.580	15.95	0	5,500.00
\$ / R	On 06/07/2015	Any day expiry		12.11960	12.11960		12.17960	12.17960		13.11	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	45.65980	0.04566	73.06260	0.07306	45.660	14.49	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry		12.13440	12.13440		12.19460	12.19460		13.18	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry		12.14910	12.14910		12.20950	12.20950		13.10	0	3,096.00
\$ / R	On 29/07/2015	Any day expiry		12.16820	12.16820		12.22890	12.22890		13.40	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	1.61400	0.00161	1.54470	0.00154	1.614	15.69	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	5.64630	0.00565	5.06330	0.00506	5.646	14.33	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	63.13750	0.06314	81.88330	0.08188	63.138	15.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	36.88840	0.03689	48.57150	0.04857	36.888	16.63	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	838.68840	0.83869	789.67150	0.78967	838.688	16.63	0.00	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.01710	0.00002	0.02470	0.00002	0.017	23.35	0.00	0	300.00
\$ / R	On 12/08/2015	Any day expiry			12.19790	12.19790	12.25000	12.25000		13.43	0.00	1,550	750.00
\$ / R	On 25/08/2015	Any day expiry			12.22550	12.22550	12.28690	12.28690		13.46	0.00	42	51.00
\$ / R	On 25/08/2015	Any day expiry	12.50	Call	180.86110	0.18086	212.08220	0.21208	180.861	14.44	0.00	0	8,000.00
\$ / R	On 26/08/2015	Any day expiry			12.22770	12.22770	12.28910	12.28910		13.49	0.00	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	75.01660	0.07502	89.96340	0.08996	75.017	16.63	0.00	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	957.31660	0.95732	910.86340	0.91086	957.317	16.63	0.00	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry			12.22980	12.22980	12.29130	12.29130		13.50	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	6.24780	0.00625	6.59110	0.00659	6.248	14.69	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	16.47630	0.01648	16.50610	0.01651	16.476	13.73	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	93.10730	0.09311	110.99980	0.11100	93.107	16.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	5.06930	0.00507	6.99940	0.00700	5.069	29.53	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.23840	12.23840	12.30000	12.30000		13.59	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.25990	12.25990	12.32180	12.32180		13.66	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.26850	12.26850	12.33050	12.33050		13.63	0.00	41,604	599,964.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	5.77020	0.00577	6.09280	0.00609	5.770	15.09	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,674.84440	1.67484	1,737.19050	1.73719	1,674.844	14.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	15.45290	0.01545	16.03140	0.01603	15.453	13.90	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,284.68400	1.28468	1,347.27280	1.34727	1,284.684	13.85	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	16.18400	0.01618	16.77280	0.01677	16.184	13.85	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,123.82020	1.12382	1,185.85270	1.18585	1,123.820	13.55	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	27.45490	0.02745	27.44830	0.02745	27.455	13.51	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	30.54340	0.03054	30.47440	0.03047	30.543	13.45	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	34.82470	0.03482	34.65850	0.03466	34.825	13.39	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	58.89710	0.05890	58.00040	0.05800	58.897	13.11	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	64.79540	0.06480	63.68110	0.06368	64.795	13.06	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	74.55680	0.07456	73.06180	0.07306	74.557	12.98	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	743.05680	0.74306	803.56180	0.80356	743.057	12.98	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	78.06870	0.07807	76.42950	0.07643	78.069	12.95	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	108.90080	0.10890	101.54290	0.10154	108.901	13.03	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	123.33240	0.12333	115.17430	0.11517	123.332	13.09	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	462.12780	0.46213	512.27240	0.51227	462.128	13.33	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	193.62780	0.19363	181.77240	0.18177	193.628	13.33	0.00	0	46,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	438.66610	0.43867	487.97990	0.48798	438.666	13.38	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	416.03670	0.41604	464.49700	0.46450	416.037	13.43	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	405.03460	0.40503	453.05730	0.45306	405.035	13.45	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	388.92130	0.38892	436.27700	0.43628	388.921	13.49	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	353.13410	0.35313	398.87630	0.39888	353.134	13.57	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	338.56360	0.33856	383.59680	0.38360	338.564	13.61	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.30	Put	339.99410	0.33999	319.16400	0.31916	339.994	13.78	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.40	Put	402.38570	0.40239	376.69850	0.37670	402.386	14.09	0.00	0	4,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	257.11690	0.25712	292.27920	0.29228	257.117	14.21	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	237.74560	0.23775	271.20960	0.27121	237.746	14.39	0.00	0	33,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	203.27660	0.20328	233.47670	0.23348	203.277	14.76	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	171.66670	0.17167	198.56540	0.19857	171.667	15.16	0.00	0	650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	141.93620	0.14194	164.93990	0.16494	141.936	15.63	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	125.80950	0.12581	146.32050	0.14632	125.810	15.98	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	857.30950	0.85731	815.82050	0.81582	857.309	15.98	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	117.15650	0.11716	136.50620	0.13651	117.156	16.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	115.78280	0.11578	134.94640	0.13495	115.783	16.23	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	111.77390	0.11177	130.38610	0.13039	111.774	16.33	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	105.45280	0.10545	123.17950	0.12318	105.453	16.51	0.00	0	1,585.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	1,075.54320	1.07554	1,029.62740	1.02963	1,075.543	16.86	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	79.60150	0.07960	93.51320	0.09351	79.601	17.38	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	43.28410	0.04328	51.37770	0.05138	43.284	19.44	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	33.14880	0.03315	39.44400	0.03944	33.149	20.47	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	29.28330	0.02928	34.86930	0.03487	29.283	20.98	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	26.43010	0.02643	31.48330	0.03148	26.430	21.43	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.29860	12.29860	12.36110	12.36110		13.82	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	13.75360	0.01375	14.32190	0.01432	13.754	14.31	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	30.60490	0.03060	30.53880	0.03054	30.605	13.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	55.81390	0.05581	54.79630	0.05480	55.814	13.30	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	117.36540	0.11737	135.43850	0.13544	117.365	16.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	59.01900	0.05902	68.93150	0.06893	59.019	19.19	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	13.21300	0.01321	16.34880	0.01635	13.213	28.49	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.30290	12.30290	12.36550	12.36550		13.87	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.36310	12.36310	12.42680	12.42680		14.12	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	23.42920	0.02343	24.28020	0.02428	23.429	14.36	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	44.87040	0.04487	44.58120	0.04458	44.870	13.62	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	138.82050	0.13882	156.23560	0.15624	138.820	17.60	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	24.13230	0.02413	29.27050	0.02927	24.132	27.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.42340	12.42340	12.48820	12.48820		14.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	33.32870	0.03333	33.70090	0.03370	33.329	14.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	57.12630	0.05713	57.15830	0.05716	57.126	13.63	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	154.56690	0.15457	171.24490	0.17124	154.567	18.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	29.34000	0.02934	33.20950	0.03321	29.340	27.40	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.45140	12.45140	12.51670	12.51670		14.38	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.45780	12.45780	12.52320	12.52320		14.40	0.00	2,335	130,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,555.88350	1.55588	1,621.44080	1.62144	1,555.884	14.11	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	48.08350	0.04808	48.24080	0.04824	48.084	14.11	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,509.43930	1.50944	1,574.95370	1.57495	1,509.439	13.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,326.32610	1.32633	1,391.56480	1.39156	1,326.326	13.52	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,155.79580	1.15580	1,218.52980	1.21853	1,155.796	13.42	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	138.84760	0.13885	134.67650	0.13468	138.848	13.31	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	172.58390	0.17258	167.11180	0.16711	172.584	13.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	186.00820	0.18601	180.00950	0.18001	186.008	13.21	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	218.85550	0.21886	207.98580	0.20799	218.855	13.29	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	259.11700	0.25912	246.37460	0.24637	259.117	13.49	0.00	5,000	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	661.05940	0.66106	711.75480	0.71175	661.059	13.69	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	634.56160	0.63456	684.24660	0.68425	634.562	13.79	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	555.72700	0.55573	530.21410	0.53021	555.727	14.69	0.00	0	2,000.00

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	12.57	Call	449.97560	0.44998	489.64000	0.48964	449.976	14.72	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	323.35050	0.32335	354.11200	0.35411	323.350	15.86	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	300.37410	0.30037	329.12730	0.32913	300.374	16.14	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	279.52580	0.27953	306.38490	0.30638	279.526	16.41	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	236.50810	0.23651	259.62950	0.25963	236.508	17.08	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	227.12270	0.22712	249.39080	0.24939	227.123	17.24	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	204.40270	0.20440	224.54640	0.22455	204.403	17.69	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	132.46750	0.13247	145.58220	0.14558	132.468	19.57	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	103.41610	0.10342	113.36220	0.11336	103.416	20.81	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	97.82430	0.09782	106.33750	0.10634	97.824	21.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	97.52160	0.09752	104.81240	0.10481	97.522	21.34	0.00	10,000	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	93.66520	0.09367	99.41410	0.09941	93.665	25.18	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.47930	12.47930	12.54520	12.54520		14.48	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	41.85610	0.04186	41.83430	0.04183	41.856	14.45	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	67.79530	0.06780	67.46880	0.06747	67.795	13.64	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	165.06570	0.16507	180.86280	0.18086	165.066	18.91	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	32.74890	0.03275	36.42310	0.03642	32.749	27.00	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.56150	12.56150	12.62930	12.62930		14.60	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	206.65840	0.20666	199.61350	0.19961	206.658	13.22	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	434.95730	0.43496	468.13090	0.46813	434.957	15.67	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	398.35230	0.39835	429.06340	0.42906	398.352	16.03	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	188.38140	0.18838	202.71960	0.20272	188.381	19.46	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.59710	12.59710	12.66580	12.66580		14.71	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	160.97450	0.16097	154.39540	0.15440	160.975	13.25	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	158.54150	0.15854	163.43990	0.16344	158.541	22.11	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.62600	12.62600	12.69540	12.69540		14.68	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	216.91210	0.21691	208.35420	0.20835	216.912	13.23	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	197.39170	0.19739	209.95830	0.20996	197.392	20.09	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.65940	12.65940	12.72960	12.72960		14.77	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.66600	12.66600	12.73640	12.73640		14.76	0.00	1,505	6,976.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	83.15370	0.08315	81.62890	0.08163	83.154	13.71	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	156.69240	0.15669	148.63120	0.14863	156.692	13.14	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	221.95470	0.22195	212.28340	0.21228	221.955	13.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	230.87120	0.23087	220.99290	0.22099	230.871	13.22	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	255.82220	0.25582	245.38670	0.24539	255.822	13.24	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	268.94840	0.26895	258.22840	0.25823	268.948	13.25	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	334.55210	0.33455	314.67820	0.31468	334.552	13.52	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	327.32830	0.32733	347.95770	0.34796	327.328	17.91	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	276.15880	0.27616	293.65950	0.29366	276.159	18.75	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	245.01950	0.24502	260.10990	0.26011	245.020	19.39	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	187.79760	0.18780	191.50020	0.19150	187.798	23.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	181.99740	0.18200	188.61080	0.18861	181.997	25.98	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	22.15630	0.02216	25.51680	0.02552	22.156	25.98	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.69980	12.69980	12.77090	12.77090		14.87	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	226.65280	0.22665	215.97660	0.21598	226.653	13.22	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	209.81680	0.20982	221.36860	0.22137	209.817	20.79	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.76430	12.76430	12.83640	12.83640		14.98	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	234.15780	0.23416	222.24620	0.22225	234.158	13.24	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	15.66	Call	238.05180	0.23805	244.33760	0.24434	238.052	22.16	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.83560	12.83560	12.90880	12.90880		15.19	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	241.60640	0.24161	226.62280	0.22662	241.606	13.26	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	269.78480	0.26978	276.66890	0.27667	269.785	23.58	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			12.85860	12.85860	12.93220	12.93220		15.17	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	385.32260	0.38532	366.19310	0.36619	385.323	13.56	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	291.06850	0.29107	303.30220	0.30330	291.068	20.92	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.86550	12.86550	12.93920	12.93920		15.17	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.87470	12.87470	12.94850	12.94850		15.16	0.00	2,200	3,500.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	369.78910	0.36979	0.00000	0.00000	369.789	13.52	0.00	330	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	347.68190	0.34768	0.00000	0.00000	347.682	19.71	0.00	330	330.00
\$ / R	On 28/06/2016	Any day expiry			12.90860	12.90860	12.98260	12.98260		15.27	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	246.48400	0.24648	228.73990	0.22874	246.484	13.23	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	305.16560	0.30517	312.07850	0.31208	305.166	24.99	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			12.97070	12.97070	13.04480	13.04480		15.42	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	254.09510	0.25410	235.35200	0.23535	254.095	13.27	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	300.38740	0.30039	319.53790	0.31954	300.387	25.36	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.03500	13.03500	13.10910	13.10910		15.55	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	260.21930	0.26022	240.87570	0.24088	260.219	13.29	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	270.54960	0.27055	293.41520	0.29342	270.550	25.10	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			13.08640	13.08640	13.16060	13.16060		15.75	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.10570	13.10570	13.17980	13.17980		15.75	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	263.25510	0.26326	249.21450	0.24921	263.255	13.24	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	258.07330	0.25807	267.90440	0.26790	258.073	25.07	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.16560	13.16560	13.23990	13.23990		15.84	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	270.10870	0.27011	257.71280	0.25771	270.109	13.30	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	235.74180	0.23574	254.86040	0.25486	235.742	24.79	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.23630	13.23630	13.31060	13.31060		16.00	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	278.12010	0.27812	260.72500	0.26073	278.120	13.37	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	221.40670	0.22141	231.46970	0.23147	221.407	24.78	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.27060	13.27060	13.34490	13.34490		15.99	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.28130	13.28130	13.35560	13.35560		16.08	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	272.40340	0.27240	257.92820	0.25793	272.403	13.19	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	198.99350	0.19899	205.34890	0.20535	198.993	24.34	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.26850	12.26850	12.33050	12.33050		13.63	0.00	78	754.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.45780	12.45780	12.52320	12.52320		14.40	0.00	18	74.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.66600	12.66600	12.73640	12.73640		14.76	0.00	24	41.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			12.87470	12.87470	12.94850	12.94850		15.16	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.40260	19.40260	19.57300	19.57300		12.94	0.00	1,425	28,081.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	71.04220	0.07104	60.71890	0.06072	71.042	13.35	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	89.88750	0.08989	77.12240	0.07712	89.888	13.16	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	146.52280	0.14652	125.03080	0.12503	146.523	12.82	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	164.59310	0.16459	211.15580	0.21116	164.593	14.33	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.69110	19.69110	19.86730	19.86730		13.55	0.00	30	11,243.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	119.17810	0.11918	102.95610	0.10296	119.178	13.05	0.00	0	830.00

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	20.33	Call	507.05780		0.50706		578.89800	0.57890	507.058	14.34		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	395.21880		0.39522		452.82100	0.45282	395.219	14.90		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.01170		20.01170		20.19670	20.19670		13.90		400	1,065.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.33620		20.33620		20.52790	20.52790		14.12		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09967		0.09967		0.10058	0.10058		11.93		0	20.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10136		0.10136		0.10231	0.10231		13.53		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10332		0.10332		0.10431	0.10431		13.78		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.99710		13.99710		13.98880	13.98880		12.60		10,090	47,240.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	7.79970		0.00780		8.76360	0.00876	7.800	13.94		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	20.40930		0.02041		22.41280	0.02241	20.409	12.89		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	33.46770		0.03347		36.82770	0.03683	33.468	12.63		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	42.40370		0.04240		46.63990	0.04664	42.404	12.50		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	155.03900		0.15504		167.87150	0.16787	155.039	14.02		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	106.93460		0.10693		118.76010	0.11876	106.935	14.81		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			14.01560		14.01560		14.00760	14.00760		12.61		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	128.87360		0.12887		141.32670	0.14133	128.874	14.65		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	963.27360		0.96327		983.72670	0.98373	963.274	14.65		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			14.10930		14.10930		14.10240	14.10240		12.95		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	198.16420		0.19816		212.40050	0.21240	198.164	14.79		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,008.86420		1.00886		1,030.00050	1.03000	1,008.864	14.79		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.23430		14.23430		14.22820	14.22820		13.27		0	34,824.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	96.79020		0.09679		99.26520	0.09927	96.790	12.57		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	342.60870		0.34261		357.78300	0.35778	342.609	12.77		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	112.52270		0.11252		122.89770	0.12290	112.523	18.26		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.36100		14.36100		14.35650	14.35650		13.44		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	435.51330		0.43551		448.75140	0.44875	435.513	14.50		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	417.09260		0.41709		430.34900	0.43035	417.093	14.65		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.50250		14.50250		14.49970	14.49970		13.66		250	3,000.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.77830		14.77830		14.77690	14.77690		14.02		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	485.25670		0.48526		495.33890	0.49534	485.257	12.93		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	507.31470		0.50731		523.14260	0.52314	507.315	16.31		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			15.04860		15.04860		15.04550	15.04550		14.61		0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0	0.00
AL37	On 06/08/2015	Index Future			456.63400		456.63400		455.19400	455.19400				0	124.00
AL37	On 05/11/2015	Index Future			463.97800		463.97800		462.52900	462.52900				0	0.00
AL7T	On 06/08/2015	Index Future			537.99400		537.99400		535.11700	535.11700				0	3.00
AL7T	On 05/11/2015	Index Future			546.64700		546.64700		543.74000	543.74000				0	0.00
ALBI	On 06/08/2015	Index Future			492.04600		492.04600		489.29100	489.29100				0	508.00
ALBI	On 05/11/2015	Index Future			499.96000		499.96000		497.17500	497.17500				0	103.00
ALBI	On 04/02/2016	Index Future			508.45100		508.45100		505.62000	505.62000				0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.47570		9.47570		9.52380	9.52380		12.36		500	1,775.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.57820		9.57820		9.62910	9.62910		13.21		0	8,678.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.69550		9.69550		9.75010	9.75010		13.08		0	1,000.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.81740		9.81740		9.87500	9.87500		13.00		0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.98220		9.98220		10.02660	10.02660		11.87		0	2,836.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	10.12500		10.12500		10.17180	10.17180		12.30		0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	87.20870		87.20870		95.84320	95.84320				0	24,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.41570		13.41570		13.40810	13.40810		13.47		0	1,627.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.67740		13.67740		13.67280	13.67280		14.06		0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.96640		1.96640		1.97520	1.97520		12.75		0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	1.98630		1.98630		1.99580	1.99580		13.68		0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.87960		1.87960		1.87820	1.87820		12.48		0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.91370		1.91370		1.91230	1.91230		12.67		0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
EL28	On 06/08/2015	Bond Future	124.37460		124.37460		124.32929	124.32929				0	0.00
EL28	On 05/11/2015	Bond Future	124.80745		124.80745		124.76393	124.76393				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	9.81240		83.64225		9.89486	83.05735				0	6,396.00
ES33	On 05/11/2015	Bond Future	9.90373		81.18778		9.98861	80.59516				0	0.00
ES33	On 04/02/2016	Bond Future	9.99076		82.56836		10.07849	81.96517				0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000				0	0.00
GOVI	On 06/08/2015	GOVI	488.47800		488.47800		485.91200	485.91200				5	467.00
GOVI	On 05/11/2015	GOVI	496.33500		496.33500		493.74200	493.74200				0	27.00
GOVI	On 04/02/2016	GOVI	504.76400		504.76400		502.12800	502.12800				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
I2025	On 06/08/2015	Bond Future		120.61959	120.61959		120.57695	120.57695			0.00	0	38.00
I2025	On 05/11/2015	Bond Future		122.54080	122.54080		122.49993	122.49993			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/08/2015	Bond Future		124.46580	124.46580		124.42104	124.42104			0.00	0	3,582.00
I2038	On 05/11/2015	Bond Future		126.44847	126.44847		126.40539	126.40539			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/08/2015	Bond Future		122.92514	122.92514		122.88099	122.88099			0.00	0	5,722.00
I2046	On 05/11/2015	Bond Future		123.47665	123.47665		123.43419	123.43419			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/08/2015	Bond Future		132.63416	132.63416		132.58651	132.58651			0.00	0	3,821.00
I2050	On 05/11/2015	Bond Future		134.74660	134.74660		134.70094	134.70094			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/08/2015	Index Future		227.68300	227.68300		227.34300	227.34300			0.00	0	1,080.00
IGOV	On 05/11/2015	Index Future		231.34500	231.34500		231.00700	231.00700			0.00	0	17.00
IGOV	On 04/02/2016	Index Future		235.27400	235.27400		234.93000	234.93000			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		617.90300	617.90300		617.42100	617.42100			0.00	0	159.00
ILBI	On 05/11/2015	Index Future		628.01100	628.01100		627.53100	627.53100			0.00	0	0.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.16000	93.84000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.32000	93.68000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.37000	93.63000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future		6.53000	93.47000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future		6.60000	93.40000		6.67500	93.32500			0.00	500	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.72000	93.28000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future		6.90000	93.10000		6.95000	93.05000			0.00	0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.02000	92.98000		7.06000	92.94000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.23000	92.77000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.45000	92.55000		7.51000	92.49000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.63000	92.37000		7.70000	92.30000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.75000	92.25000		7.81500	92.18500			0.00	0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future		7.81000	92.19000		7.81000	92.19000			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future		0.12210	0.12210		0.12320	0.12320			0.00	0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future		0.12200	0.12200		0.12280	0.12280			0.00	0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future		0.12140	0.12140		0.12110	0.12110			0.00	0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future		0.05900	0.05900		0.05910	0.05910			0.00	0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05770	0.05770		0.05760	0.05760			0.00	0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future		0.05650	0.05650		0.05640	0.05640			0.00	0	0.00
NZ\$ / R	On 01/07/2015	Any day expiry		8.33130	8.33130		8.38650	8.38650		16.21	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future		8.38770	8.38770		8.44350	8.44350		9.54	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
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.45850		8.45850		8.51670	8.51670		11.55	0.00	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.54280		8.54280		8.60400	8.60400		12.18	0.00	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.14090		1.14090		1.13450	1.13450			0.00	0	25,824.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14260		1.14260		1.13610	1.13610			0.00	0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.14500		1.14500		1.13840	1.13840			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.32939		117.21563		8.41176	116.55741		9.64	0.00	250	39,758.00
R186	On 06/08/2015	Bond Future	7.65	Call	135.08000		0.13508		105.73000	0.10573	135.080	9.34	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	215.01000		0.21501		169.40000	0.16940	215.010	9.38	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	329.05000		0.32905		261.30000	0.26130	329.050	9.42	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	690.92000		0.69092		559.05000	0.55905	690.920	9.49	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	1,656.75000		1.65675		1,385.19000	1.38519	1,656.750	9.59	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,138.86000		1.13886		1,472.94000	1.47294	1,138.860	9.62	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,107.28000		1.10728		1,436.09000	1.43609	1,107.280	9.63	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	987.04000		0.98704		1,294.83000	1.29483	987.040	9.64	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	852.50000		0.85250		1,134.52000	1.13452	852.500	9.67	0.00	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	568.48000		0.56848		787.10000	0.78710	568.480	9.75	0.00	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	264.97000		0.26497		394.87000	0.39487	264.970	9.89	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.39402		119.08236		8.47918	118.41607		9.53	0.00	0	500.00
R186	On 05/11/2015	Bond Future	7.73	Call	856.51000		0.85651		736.18000	0.73618	856.510	9.27	0.00	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,117.52000		1.11752		0.00000	0.00000	1,117.520	9.32	0.00	1,348	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,493.82000		3.49382		3,913.69000	3.91369	3,493.820	9.43	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,357.08000		3.35708		3,768.18000	3.76818	3,357.080	9.44	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	2,581.77000		2.58177		2,296.91000	2.29691	2,581.770	9.48	0.00	674	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,928.26000		2.92826		3,309.69000	3.30969	2,928.260	9.48	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,539.17000		2.53917		2,890.64000	2.89064	2,539.170	9.51	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	1,359.31000		1.35931		1,595.62000	1.59562	1,359.310	9.68	0.00	1,348	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,050.76000		1.05076		1,248.66000	1.24866	1,050.760	9.75	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.44904		115.80820		8.53755	115.12984		9.34	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.49479		117.86993		8.58660	117.18033		9.34	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			288.39238		288.39238		287.88675	287.88675			0.00	0	997.00
R197	On 05/11/2015	Bond Future			292.98524		292.98524		292.47737	292.47737			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			236.02212		236.02212		235.93870	235.93870			0.00	0	53,356.00
R202	On 05/11/2015	Bond Future			239.78103		239.78103		239.70108	239.70108			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			8.18018		101.07926		8.25789	100.65541		7.39	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	44.05000		0.04405		74.00000	0.07400	44.050	7.79	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.25614		98.76612		8.33703	98.33752		7.61	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
R2023	On 04/02/2016	Bond Future			8.32389		100.44525		8.40880	100.00870		7.31	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.29587		105.17253		7.37745	105.01505		2.42	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	56.58000		0.05658		86.63000	0.08663	56.580	2.47	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.40761		102.68227		7.49982	102.52435		2.13	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.50031		104.42821		7.60856	104.26699		1.60	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.70046		94.55308		8.78269	93.91378			0.00	0	9,953.00
R2030	On 05/11/2015	Bond Future			8.76306		96.05973		8.84764	95.41210			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			8.79866		98.25617		8.88078	97.57396			0.00	0	1,678.00
R2032	On 05/11/2015	Bond Future			8.86246		95.66652		8.94687	94.97543			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.91867		97.29351		9.00577	96.59006			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			8.90282		96.44436		8.98489	95.69273			0.00	1,120	41,268.00
R2037	On 05/11/2015	Bond Future			8.96185		97.98123		9.04607	97.21945			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			9.01524		95.38959		9.10198	94.61442			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			7.64796		102.14683		7.73279	101.89839		3.69	0.00	8,088	14,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	30.61000		0.03061		52.85000	0.05285	30.610	3.85	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.74877		103.77364		7.84055	103.52328		3.51	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.83224		101.50065		7.93330	101.24539		3.05	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.95088		98.22084		9.03289	97.40093			0.00	0	13,051.00
R2044	On 05/11/2015	Bond Future			9.00696		99.78593		9.09104	98.95498			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			9.05769		97.09980		9.14421	96.25413			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			8.93851		101.92778		9.02041	101.08612			0.00	0	37,183.00
R2048	On 05/11/2015	Bond Future			8.99561		99.12204		9.07962	98.26887			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			9.04789		100.80728		9.13435	99.93904			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.86283		98.28963		7.94692	97.98523		4.91	0.00	3,668	35,090.00
R207	On 06/08/2015	Bond Future	7.46	Call	172.02000		0.17202		133.78000	0.13378	172.020	4.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.95136		99.85536		8.04066	99.54813		4.71	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	434.39000		0.43439		368.39000	0.36839	434.390	4.55	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	503.27000		0.50327		429.00000	0.42900	503.270	4.56	0.00	0	19.00
R207	On 04/02/2016	Bond Future			8.02784		97.91087		8.12395	97.59781		4.34	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	408.91000		0.40891		348.94000	0.34894	408.910	4.15	0.00	0	43.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R207	On 04/02/2016	Bond Future	7.50	Call	612.42000		0.61242		529.93000	0.52993	612.420	4.19	0.00	0	19.00
R207	On 05/05/2016	Bond Future			8.09348		99.65409		8.19690	99.33612		4.34	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	879.41000		0.87941		781.27000	0.78127	879.410	4.20	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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			7.98552		96.93944		8.06885	96.58058		6.02	0.00	0	38,528.00
R208	On 06/08/2015	Bond Future	8.85	Put	34.11000		0.03411		59.31000	0.05931	34.110	6.25	0.00	0	198.00
R208	On 05/11/2015	Bond Future			8.06605		95.08421		8.15360	94.72150		6.03	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	709.61000		0.70961		841.95000	0.84195	709.610	6.09	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			8.13390		96.70102		8.22674	96.33153		5.66	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.84420		77.86113		8.92608	77.24080		14.55	0.00	0	28,177.00
R209	On 06/08/2015	Bond Future	9.90	Put	48.47000		0.04847		82.58000	0.08258	48.470	15.34	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.90054		75.95382		8.98447	75.32510		15.15	0.00	0	29.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,687.59000		1.68759		1,940.52000	1.94052	1,687.590	15.32	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.95003		77.24553		9.03633	76.60563		15.09	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			178.33547		178.33547		178.27279	178.27279			0.00	0	1,227.00
R210	On 05/11/2015	Bond Future			179.04417		179.04417		178.98402	178.98402			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.91728		133.91728		133.87365	133.87365			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.05038		136.05038		136.00875	136.00875			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.60036		138.60036		138.38321	138.38321			0.00	0	1,109.00
R212	On 05/11/2015	Bond Future			140.80802		140.80802		140.59020	140.59020			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.73703		88.50899		8.81909	87.89433		12.50	0.00	0	17,330.00
R213	On 05/11/2015	Bond Future			8.80007		86.37525		8.88438	85.75256		12.99	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.85747		87.84377		8.94449	87.20992		12.87	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	8.88271		78.99495		8.96456	78.34013		15.28	0	22,215.00
R214	On 05/11/2015	Bond Future	8.93836		76.96286		9.02223	76.29916		15.90	0	0.00
R214	On 04/02/2016	Bond Future	8.98910		78.27131		9.07534	77.59588		15.87	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	21,911.71000		21,911.71000		21,987.07000	21,987.07000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50280		4.50280		4.46880	4.46880		15.31	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.46240		4.46240		4.43070	4.43070		13.76	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59770		1.59770		1.60030	1.60030			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.54930		1.54930		1.55820	1.55820			0	0.00

**Total for Derivatives :** 0.00 94,712 3,206,201.00

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		99.93336		99.91647				0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.97909		100.00536				0	0.00
AA05	On 22/03/2019	Spot Bond	9.25000		102.42897		9.33000	102.15544			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.48487		101.46328				0	250,000,000.00
AA07	On 15/04/2021	Spot Bond	9.40500		102.18884		9.48500	101.81105			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.17300		10.00000	109.14400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.71808		100.69567				548,000,000	274,000,000.00
AB011	On 21/11/2023	Spot Bond	0.00000		99.49552		99.47321				0	0.00
AB013	On 21/11/2018	Spot Bond	9.64000		96.94738		9.72000	96.70047			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.29958		10.00000	10.27462			0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		101.03844		10.84000	101.00947			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.71004		100.00000	9.69082			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.60498		101.58279				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.82500	103.89952		8.90000	103.74701			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	110.29500		10.00000	110.26600			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.33000	273.39019		2.35000	272.86315			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.48078			100.46141			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.38614			100.36514			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.17444			100.15257			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.17862			100.15621			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.63014			99.61195			0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	101.31782			101.29841			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	101.03779			101.01833			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000	100.88499			100.86395			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000	100.90760			100.88601			0	0.00
ABN05	On 18/04/2021	Spot Bond	2.07000	175.11788		2.09000	174.83924			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	176.06813		2.17000	175.97443			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	188.32314		1.82000	188.22475			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.22125	81.44818		8.29625	81.28401			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.22125	81.44818		8.29625	81.28401			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	99.94000			99.92000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.01469			100.03982			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	99.16000			99.14000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	98.22000			98.20000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	97.69000			97.66000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	96.28000			96.26000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	96.60000			96.58000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		101.57756			101.55720			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.48284			101.46211			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.22000			95.20000			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		94.49000			94.47000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.20000			94.17000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.93000			93.89000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		99.91970			99.89965			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.76000		105.15305		6.77000	105.13153			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.52879			101.50614			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.15000			91.14000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.94000			91.93000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.62000		111.34201		2.62000	111.28135			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.47000		163.29944		2.47000	163.21127			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.40500		215.14294		2.40500	215.02715			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.59000			90.59000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.74500		91.82686		9.82000	91.43231			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.67000			102.68000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		70.77000			70.40000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.93824			100.93824			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		98.17000			98.18000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.08021		9.63000	106.05295			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.78000			101.78000			0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN79	On 21/12/2026	Spot Bond	9.69500		105.61728		9.77500	105.02400			0	0.00
ABN80	On 31/03/2021	Spot Bond	9.11000		91.16230		9.19000	90.81087			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.10000			101.77000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		111.39000			92.29000			0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN87	On 21/12/2026	Spot Bond	9.79000		104.94576		9.87000	104.35743			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.30000			92.29000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.31032			100.28817			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.23376			101.21138			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.37500		106.26363		8.45000	106.05610			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.11500		103.35147		9.19500	102.96985			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.38500		100.55718		9.46500	100.22549			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.81500		100.39489		9.89500	99.97750			0	0.00
ABS6	On 01/06/2020	Spot Bond	9.19500		96.65031		9.27500	96.32275			0	3,310,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.89000		95.22169		9.97000	94.69054			0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.73500		103.66069		7.73000	103.64285			0	363,100,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABSI2	On 07/12/2023	Spot Bond	2.14000		277.03676		2.16000	276.50315			0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.19000		133.35683		1.19000	133.28939			0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000		135.18620		2.18000	134.95313			0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00651		100.00000	0.00649			0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		98.64864		100.00000	98.38275			0	0.00
ACL028	On 15/09/2015	Spot Bond	10.92000		104.19385		10.93000	104.16113			0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.00439			100.97643			0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.69474		100.00000	8.67368			0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.02865			101.00002			0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.37222			101.33392			0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		51.82470		100.00000	51.69915			0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.98012			100.95284			0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		70.67316		11.00000	70.65296			0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		51.82470		100.00000	51.69915			0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.02109			100.04406			0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.02787			100.04853			0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.01806			100.04207			0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.02010			100.04342			0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.02100			100.04401			0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		103.46760			103.44292			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ACL083	On 30/07/2017	Spot Bond		0.00000	103.46760			103.44292			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	103.48727			103.46244			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	103.48727			103.46244			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	103.44793			103.42338			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	96.67859			96.65993			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.29500		10.00000	110.26600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	99.97945			99.95905			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.01891			100.04265			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.02071			100.04374			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.02148			100.04423			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.01986			100.04317			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.01644			100.04102			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.59500	101.59685		9.67500	101.27961			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	90.91325			90.89319			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	186.76277			187.83829			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	186.81602			187.89015			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.01798			100.04198			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	100.95252			100.97526			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.51789			100.49541			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	100.95271			100.97547			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	99.88187			99.85828			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
ACL141	On 30/07/2017	Spot Bond	0.00000		103.80438			103.78061			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.22806			100.25143			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		100.99190			101.01834			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.01824			100.04216			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		100.88333			100.90882			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.01698			100.04141			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.01408			100.03950			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.66468		10.23000	102.63685			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.01249			100.03840			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.14697			116.71216			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.71500		100.40632		9.79500	100.12081			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.01666			100.04117			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.49046		1.75000	118.42880			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.06517			100.04343			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.06714			100.04475			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.06319			100.04212			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.03819			100.06152			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		101.34696			101.37299			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.06247			100.04164			0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.90666			100.88555			0	0.00

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	100.06675			100.04449			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.01515			100.04015			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.01846			100.04227			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.01952			100.04297			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.14145			100.16936			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.32294			100.35067			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.01985			100.04322			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.01985			100.04322			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.07345			100.04896			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.06556			100.04370			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.02406			100.04606			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.59782			101.57562			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.07345			100.04896			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	98.05607			98.03667			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.02126			100.04415			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.07030			100.04685			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	135.57711			136.38561			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	136.55379			137.36762			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.06161			100.04107			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.06105			100.04069			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.71242			100.69264			0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.06256			100.04169			0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	99.10514			99.13058			0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.06517			100.04343			0	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		100.06168			100.04111			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.06161			100.04107			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.01727			100.04153			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.02938			101.00651			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		100.18219			100.15937			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		100.17917			100.15673			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.38280			100.35892			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.29194			101.26891			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.25417			101.23182			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.69942			100.67526			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		35.93172	100.00000	35.84467				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.52005	100.00000	13.48730				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.70721			100.68681			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.77740						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.82410						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.38486			101.36253			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.51975			101.49535			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.69950			101.67233			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.33826			101.31761			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.16000		99.97690	8.23500	99.89739				0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.71539			101.68886			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.99173			101.96087			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		40.08635	100.00000	39.94582				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.31426		100.00000	10.27810			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.23500		100.32964		9.31500	100.06089			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.79000		111.94384		9.87000	111.45570			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.57500		105.38193		7.57000	105.36412			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.48500		99.27109		9.56000	98.80633			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.23867		100.00000	13.20936			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.10000		99.95575		10.18000	99.32492			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.72000		167.32920		2.72000	167.23771			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.39727			100.37607			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		99.98008			99.96021			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		99.97842			99.95694			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		100.12975			100.11092			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.78599			100.75770			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.09781			100.07823			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		100.01409			100.03950			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.14092			100.11271			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.89486			100.87813			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.87000			93.63000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.64101			100.62431			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ASN020	On 09/06/2017	Spot Bond	0.00000		113.54207			113.52016			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.65500		233.77893		2.65500	233.65155			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.95616			113.56725			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.64224			98.66739			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.52297			107.99010			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.01281			111.79201			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.99027			100.96800			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.67000		207.34501		2.67000	207.23192			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.05811			100.03874			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.01839			99.99976			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.49277			101.47190			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.49355			101.47141			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		101.46596			101.44317			0.00	0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		101.32199			101.29927			0.00	0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		101.25404			101.23171			0.00	0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.45738			98.45592			0.00	0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02163			100.02178			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000		100.45656			100.43572			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000		100.20647			100.18582			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000		100.21534			100.19377			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		35.75877		100.00000	35.67964			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		20.54547		100.00000	20.49571			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		20.63310		100.00000	20.58312			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		20.23875		100.00000	20.18972			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.39361		100.00000	28.32482			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.23369		100.00000	38.14107			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.79404		100.00000	15.75578			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.51136		100.00000	31.42359			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		44.85989		100.00000	44.73494			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.26153			100.24133			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.05685			100.03789			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.31017			100.29109			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.28500		103.67181		9.36500	103.42293			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.03672			102.01532			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.26531			101.24590			0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.28949			100.26837			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.64741			100.62536			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.68500		99.99198		9.76500	99.63523			0	1,500,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.75000		103.93219		6.76000	103.91052			200,000,000	1,303,133,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000	60.93700	60.93700	100.00000	60.78776				0	0.00
BAW21	On 24/03/2022	Spot Bond	9.93500	99.22775	99.22775	10.01500	98.82328				0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	102.10086	102.10086		102.07954				0	1,140,000,000.00
BAW8	On 02/10/2017	Spot Bond	8.97500	104.19742	104.19742	9.05000	104.01929				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89739	100.65439	100.65439	10.89739	100.62474				0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.82062	99.97140	99.97140	10.82062	99.94216				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.88569	99.98886	99.98886	10.88569	99.95945				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	99.85908	99.85908		99.83073				0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.90922	99.98231	99.98231	10.90922	99.95284				0	0.00
BAYA08	On 31/12/2017	Spot Bond	12.01903	99.32497	99.32497	12.01903	99.29275				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	99.85579	99.85579		99.82677				0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	99.85579	99.85579		99.82677				0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	99.85586	99.85586		99.82684				0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.14739	99.78002	99.78002	11.14739	99.74997				0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05407	100.04697	100.04697	11.05407	100.01708				0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.82062	99.97140	99.97140	10.82062	99.94216				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.05093	100.13886	100.13886	11.05093	100.10895				0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.29056	99.92497	99.92497	10.29056	99.89716				0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.68597	100.68597		100.65997				0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	99.82633	99.82633		99.82633				0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	99.82633	99.82633		99.82633				0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99797	99.99797		99.99797				0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642	103.36265	103.36265	8.43642	103.36265				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.75000	98.68159	11.82500	98.51832			0.00	0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.02311		101.02311			0.00	0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.67500	97.01333	11.75000	96.83785			0.00	0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	99.87596		99.85095			0.00	0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	99.87407	9.28000	99.84889			0.00	0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	99.85728		99.82878			0.00	0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.58500	96.71990	11.66500	96.52307			0.00	100,000,000	100,000,000.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	99.86138		99.83371			0.00	0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	99.85797		99.82961			0.00	0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	99.85797		99.82961			0.00	0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645		99.89645			0.00	0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	99.86302		99.83567			0.00	0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	99.86548		99.83846			0.00	0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797		99.99797			0.00	0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	99.86548		99.83846			0.00	0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	99.86275		99.83534			0.00	0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	99.87055		99.84447			0.00	0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	99.86558		99.83856			0.00	0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	99.89627		99.87527			0.00	0	0.00	
BAYA48	On 31/03/2016	Spot Bond	0.00000	99.88188		99.85828			0.00	0	0.00	
BAYB02	On 31/03/2016	Spot Bond	13.89739	100.60614	13.89739	100.56850			0.00	0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.29476	99.87743	15.29476	99.83637			0.00	0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.11188	101.54021	14.11188	101.54021			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
BAYB05	On 30/06/2019	Spot Bond	0.00000		99.81359			99.77639			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		99.81359			99.77639			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		99.81359			99.77639			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		99.80677			99.76821			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		99.83748			99.80504			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		34.92161	100.00000	100.00000	34.85535			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.46225	100.00000	100.00000	18.41704			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		16.80273	100.00000	100.00000	16.76157			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.37205	100.00000	100.00000	10.34665			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.37343	100.00000	100.00000	10.34831			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.54031	100.00000	100.00000	12.50960			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		10.86596	100.00000	100.00000	10.83935			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.27702			101.25678			0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.46234			101.44411			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.54867			101.52933			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		101.32779			101.30821			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.34194	100.00000	100.00000	9.74881			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.34194	100.00000	100.00000	9.74881			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		92.87532	100.00000	100.00000	92.63959			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		86.49289	100.00000	100.00000	86.28842			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		83.71560	100.00000	100.00000	83.52403			0	0.00
BD0202	On 31/12/2018	Spot Bond	2.04000		181.69282	2.06000	2.06000	181.47554			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.31000		157.88269	8.39000	8.39000	156.22885			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.31000		158.26527		8.39000	156.62291			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.69500		97.09745		8.77500	96.48478			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	8.38500		98.65860		8.46500	98.44676			12,500,000	12,500,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.96297			101.94309			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.35674			101.33525			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.89489			101.87420			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.47181			101.44853			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.56030			101.53563			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.80758			101.77905			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.43009		100.00000	38.33597			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		101.17791			101.15696			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.20074			101.17937			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.20834			101.18684			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.29960			101.27644			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.42118			101.39581			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		37.59126		100.00000	37.49919			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		37.59126		100.00000	37.49919			0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.21729			100.19555			0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.22132			100.19918			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.47500		102.92753		8.55000	102.78573			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.23342			100.21007			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	100.25477			100.22927			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.48640		100.00000	21.43435			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.48640		100.00000	21.43435			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.01454			101.98756			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.34500	99.33661		11.42500	99.03878			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.32746			101.30101			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.23500	99.69204		11.31500	99.38781			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.93425			102.91329			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	72.49306		100.00000	72.35906			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.53081			100.51015			0	50,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	99.56926			99.55050			0	0.00
BID06	On 30/06/2019	Spot Bond		8.89500	99.74848		8.97500	99.46001			0	4,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.65121			99.63377			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	101.30902			101.29026			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.16185			99.17931			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.65005			100.63149			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.74930			100.72789			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.63405			100.61576			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.66502			100.64584			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.72126			100.70045			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.95448			100.92690			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.35127			101.31243			0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.40127			101.37718			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BSR13	On 26/07/2016	Spot Bond	0.00000	101.44077			101.41600			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	100.14859			100.12379			0	0.00	
BSR16	On 17/06/2016	Spot Bond	0.00000	100.16042			100.13365			0	0.00	
BSR17	On 19/06/2018	Spot Bond	0.00000	100.17282			100.14358			0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000	97.76362			97.74451			0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000	97.13014			97.11126			0	0.00	
BTC023	On 16/07/2015	Spot Bond	0.00000	99.61095			99.59243			0	0.00	
BTC035	On 07/07/2015	Spot Bond	0.00000	99.78975			99.77223			0	0.00	
BTC037	On 06/07/2015	Spot Bond	0.00000	99.80738			99.78987			0.00	10,000,000,000	2,500,000,000.00
BTC038	On 15/07/2015	Spot Bond	0.00000	99.64978			99.63227			0.00	20,000,000,000	10,000,000,000.00
BTC039	On 21/07/2015	Spot Bond	0.00000	99.54459			99.52707			0	0.00	
BTC040	On 27/07/2015	Spot Bond	0.00000	99.44044			99.42295			0	0.00	
BTC041	On 28/07/2015	Spot Bond	0.00000	99.42679			99.40942			0	0.00	
BTC043	On 04/08/2015	Spot Bond	0.00000	99.12138			99.13895			0	0.00	
BTC045	On 13/08/2015	Spot Bond	0.00000	99.13745			99.11985			0	0.00	
BTC046	On 24/08/2015	Spot Bond	0.00000	98.94531			98.92773			0	0.00	
BTC047	On 21/08/2015	Spot Bond	0.00000	98.99512			98.97749			0	0.00	
BTC048	On 04/09/2015	Spot Bond	0.00000	98.74044			98.72270			0	0.00	
BTC049	On 07/09/2015	Spot Bond	0.00000	98.68761			98.66987			0	0.00	
BTC050	On 15/07/2015	Spot Bond	0.00000	99.64156			99.62364			0	0.00	
BTC051	On 11/09/2015	Spot Bond	0.00000	98.52824			98.51765			0	0.00	
BUS01U	On 30/09/2016	Spot Bond	100.00000	43.23110		100.00000	43.12522			0	0.00	
BWZ18B	On 27/03/2018	Spot Bond	0.00000	99.91898			99.89847			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZ20A	On 27/03/2020	Spot Bond	0.00000		99.91570			99.89438			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.16547			100.14476			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.81215			100.79020			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		15.96966	100.00000	15.90726				0	0.00
CBL08	On 02/11/2016	Spot Bond	9.67500		107.52404	9.75000	107.39943				0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.82187		105.79665				0	0.00
CBL11	On 06/05/2016	Spot Bond	8.72500		102.87077	8.80000	102.78468				0	0.00
CBL12	On 06/09/2018	Spot Bond	12.78500		99.62259	12.86500	99.38908				0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.65398		98.62586				0	0.00
CBL14	On 01/02/2019	Spot Bond	13.08500		100.26456	13.16500	100.01155				0	0.00
CBL16	On 18/05/2017	Spot Bond	9.12500		101.49508	9.20000	101.34186				0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.67931		97.65242				0	0.00
CBL18	On 23/08/2019	Spot Bond	13.08500		97.34358	13.16500	97.06912				0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.37668		101.35671				0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		93.96922		93.94579				0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.88705		100.86551				0	0.00
CBL22	On 06/05/2020	Spot Bond	10.78500		92.65669	10.86500	92.34971				0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.90092		100.87720				0	0.00
CCT01	On 23/06/2023	Spot Bond	10.21500		112.72574	10.29500	112.23033				0	0.00
CCT02	On 12/06/2024	Spot Bond	10.21500		108.49767	10.29500	107.98181				0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.14000		109.27333	10.22000	108.73732				0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.53423		100.50277				0	0.00
CGR11	On 28/03/2016	Spot Bond	11.87500		102.99430	11.95000	102.90866				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	99.89068			99.86309			0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.98772			102.95831			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.29510		10.00000	110.26630			0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	102.17621			102.14798			0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.02752			100.04818			0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.67352			101.64656			0	0.00
CGR18U	On 04/05/2018	Spot Bond		100.00000	10.18688		100.00000	10.15473			0	0.00
CGR19U	On 04/06/2018	Spot Bond		100.00000	18.01590		100.00000	17.97226			0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.82174			102.77732			0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.59123			100.56666			0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	99.88609			102.06850			0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	99.88105			102.14952			0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	99.87578			102.24262			0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.33746			101.30015			0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.32394			101.28701			0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.39538			101.35643			0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.01808			100.04210			0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.47915			100.50642			0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.83666		10.11000	99.80947			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		101.67781			101.65692			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		123.87153		2.76000	123.80358			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		123.84421		3.14000	123.77505			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.60362		8.25000	102.58109			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		125.06934		2.88000	124.86108			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		123.16690		2.40000	123.10066			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.04538			100.06009			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.64500		101.43319		8.64000	101.41584			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.42951			101.40746			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.44764			101.42434			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.69500		101.47668		8.69000	101.45921			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.69500		101.47668		8.69000	101.45921			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.74500		100.28498		8.74000	100.26824			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.01972			100.04318			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.02677			100.04782			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.88718			100.86608			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.69376			100.67138			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.10155		9.35000	103.07552			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.10155		9.35000	103.07552			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.71035			100.69108			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.40114			100.38151			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.79190			100.77274			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.79190			100.77274			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		100.79190			100.77274			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.31965			100.29979			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.51500		102.77608		9.59500	102.50188			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.89361			101.87261			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		103.45878			103.48239			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.35419			100.33313			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.35393			100.33301			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.34184			100.36716			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.72291			100.70160			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.77962			100.75443			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.48733			100.51285			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.18336			101.16200			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		99.92797			99.90974			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.06240			100.04159			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.30182			101.28003			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.93117			100.90920			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		100.15722			100.13416			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	99.97670			99.95349			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	101.89383			101.87262			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	110.29500		10.00000	110.26600			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.75787			99.73448			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.97698			99.95403			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.78447			99.76097			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.02440			100.04626			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	99.75792			99.73452			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.19372			100.17072			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	99.87641			99.85172			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.91169			137.91169			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.12483			101.14759			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	138.42318			138.42318			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	137.29562			137.29562			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.99045			137.99045			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.20170			134.20170			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	134.42446			134.42446			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.00446			100.98026			0	0.00
CLN314		On 14/11/2022	Spot Bond	11.02500	93.69387		11.10000	93.31301			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.54500	95.17801		11.62000	94.79141			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	99.88187			99.85828			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.07439			100.04958			0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.98199			100.95833			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond		0.00000	101.36855			101.34611			0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.35446			101.32988			0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	101.31987		8.80500	101.29615			0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.06556			100.04370			0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	103.33721			103.31412			0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.06967			100.04644			0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.07424			100.04948			0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.02143			100.04433			0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.04930			100.06273			0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.43564			80.38052			0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.02800			100.04867			0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	99.88187			99.85828			0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.30861			101.28569			0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.08576			100.05716			0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	99.88119			99.85747			0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.04868			100.06233			0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.03104			100.05058			0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.01234			100.03832			0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.07204			100.04801			0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.29608			101.27338			0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.98683			100.96493			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond		0.00000	99.88461			99.86157			0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.23525			101.21404			0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.60874			100.58705			0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.24918			101.22653			0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.36017			101.33787			0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.05986			100.03990			0	0.00
CLN362	On 20/03/2024	Spot Bond		10.20500	104.71182		10.28000	104.25192			0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.01602			100.04071			0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.31441			101.28770			0	0.00
CLN365	On 20/03/2024	Spot Bond		12.34500	106.71042		12.42000	106.27310			0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.36798			101.34017			0	0.00
CLN367	On 06/08/2023	Spot Bond		12.37500	106.58579		12.45000	106.16931			0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	109.91326		10.02000	109.88358			0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.36798			101.34017			0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.34966			101.32601			0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.07895			100.05262			0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.01497			100.04001			0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.01635			100.04092			0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.01650			100.04107			0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	99.87681			99.85222			0	0.00
CLN376	On 20/03/2021	Spot Bond		9.73500	103.20101		9.81500	102.82799			0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	99.85819			99.82987			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.07227			100.04816			0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	102.63470		10.57000	102.60597			0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.86274		11.00000	102.83281			0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.32138			101.30044			0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.02432			100.04610			0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.34396			101.32310			0	0.00
CLN384	On 20/09/2024	Spot Bond	12.13500	102.58158		12.21000	102.14129			0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.08036			100.05356			0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.01623			100.04080			0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.45602			101.43097			0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.02095			100.04398			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	99.88235			99.86247			0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.01111			100.03750			0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.06240			100.04159			0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.45668			91.45668			0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.06596			100.04396			0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.47723			100.45638			100,000,000	100,000,000.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.07148			100.04765			0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.09067			100.06043			0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000	100.94601			100.92323			0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000	100.94038			100.91773			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000	100.06596			100.04396			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000	100.07424			100.04948			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN402	On 30/06/2017	Spot Bond	0.00000		99.89759			99.87686			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		99.89008			99.86812			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		100.65585			100.62835			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.05843			100.03894			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		100.06635	100.00000	1.55298				0	10,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.97252	7.01000	41.96473				0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		164.83600			164.83600			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	8.69500		147.32420	8.77500	146.73059				0	0.00
CLN88	On 28/04/2028	Spot Bond	8.31000		157.88269	8.39000	156.22885				0	0.00
CLN89	On 02/03/2028	Spot Bond	8.31000		158.26527	8.39000	156.62291				0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.75996			97.74082			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.74081			97.72150			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.76086			101.73758			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		102.12549			102.10290			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.02051			100.04368			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.01595			100.04069			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.01690			100.04134			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.75405			101.73048			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.06675			100.04449			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.36855			101.34611			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.06089			100.04058			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.01485			100.03998			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.01444			100.03971			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.01480			100.03993			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.06675			100.04449			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.73567			100.71110			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.70367			101.67896			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.82500	105.33478		8.82000	105.31338			0	0.00
COJ04	On 05/06/2018	Spot Bond		8.80000	100.99160		8.87500	100.77629			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		10.37500	110.39403		10.45500	109.91128			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.21000	102.04134		7.22000	102.01728			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.94500	106.30933		10.02500	105.93005			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.98500	101.57214		10.06000	101.10563			0	0.00
COT01	On 03/04/2023	Spot Bond		10.35500	95.49954		10.43000	95.09700			0	0.00
COT02	On 03/04/2028	Spot Bond		11.04000	96.59886		11.12000	96.05379			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		11.04000	89.75375		11.12000	89.22792			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.61310			100.59124			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.13373			101.11435			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.17538		100.00000	10.15073			0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.64734			100.62645			0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.03838			100.01914			0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.60813			100.58697			0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	102.45096			102.43151			0	0.00
CPL027	On 23/10/2015	Spot Bond		0.00000	101.23756			101.21792			0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.45473		100.00000	9.43183			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.69638		100.00000	11.66805			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.71000		96.13744		11.79000	101.26024			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		16.42087		100.00000	16.38109			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		8.90821		100.00000	8.88663			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		17.09203		100.00000	17.05063			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.13804			101.11916			0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00000		99.30789		8.07500	99.13645			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.68422			100.66502			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.60543			100.58590			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.43169			100.41212			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		91.42219		100.00000	91.19976			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.33974			100.31854			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.73536			101.71283			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.78794			102.76816			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.08056			101.05984			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.08561			100.05705			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.16222			102.12654			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.07463			100.04974			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.50387			53.45945			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.41070			102.38065			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.93500		100.60199		9.01500	100.21312			0	0.00
DV21	On 15/06/2016	Spot Bond	7.54500		107.27025		7.54000	107.25341			0	1,050,000,000.00
DV22	On 07/02/2020	Spot Bond	8.98500		105.31037		9.06500	104.98478			0	1,350,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond	9.63500	105.18117	9.71000	104.74919	0.00	0	1,130,000,000.00			
DV24	On 18/02/2024	Spot Bond	9.61500	103.80945	9.69000	103.34844	0.00	0	0.00			
DV29	On 18/02/2029	Spot Bond	9.65000	106.89327	9.73000	106.25327	0.00	0	300,000,000.00			
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
DVC006	On 29/06/2015	Spot Bond	0.00000	99.93229		99.91513	0.00	0	0.00			
DVC007	On 15/09/2015	Spot Bond	0.00000	100.18571		100.16711	0.00	0	0.00			
DVC008	On 20/11/2015	Spot Bond	0.00000	100.68132		100.66221	0.00	0	0.00			
DVC010	On 15/09/2015	Spot Bond	0.00000	100.26000		100.24138	0.00	0	0.00			
DVC011	On 11/06/2016	Spot Bond	0.00000	100.27597		100.25629	0.00	0	0.00			
DVF16	On 19/11/2016	Spot Bond	0.00000	100.80510		100.78603	0.00	600,000,000	200,000,000.00			
DVF17	On 18/03/2017	Spot Bond	0.00000	99.73160		99.71180	0.00	0	0.00			
DVF18	On 30/03/2018	Spot Bond	0.00000	99.41654		99.52052	0.00	900,000,000	2,100,000,000.00			
E170	On 01/08/2020	Spot Bond	8.36500	126.32429	8.44500	125.92692	0.00	32,400,000	2,101,300,000.00			
EDC01	On 04/04/2016	Spot Bond	0.00000	94.25178		97.22987	0.00	0	0.00			
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
EL037	On 31/01/2037	Spot Bond	2.43000	99.45887	2.43000	99.40520	0.00	0	0.00			
EL15	On 29/06/2015	Spot Bond	1.20000	135.28831	1.20000	135.21988	0.00	0	0.00			
EL28	On 02/05/2028	Spot Bond	2.21000	123.38904	2.21000	123.32332	0.00	0	15,396,600,000.00			
EL29	On 19/11/2029	Spot Bond	2.21000	110.99800	2.21000	110.93889	0.00	0	17,750,000,000.00			
EL30	On 29/07/2030	Spot Bond	2.13000	113.06098	2.13000	113.00090	0.00	0	0.00			
EL31	On 02/06/2031	Spot Bond	2.25500	103.02948	2.25500	102.97444	0.00	0	0.00			
EL36	On 31/01/2036	Spot Bond	2.41000	99.89084	2.41000	99.83699	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
EMM01	On 28/07/2020	Spot Bond	9.78500	107.34890		9.86500	107.00000			0	0.00
EMM02	On 11/03/2021	Spot Bond	9.68500	107.51727		9.76500	107.13555			0	0.00
EMM03	On 04/05/2024	Spot Bond	10.09000	101.16444		10.17000	100.67788			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.28500	96.07022		10.36500	95.70915			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.42500	103.00788		10.50500	102.61574			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.25000	100.05463		10.25000	10.25000			60,000,000,000	55,000,000,000.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.78344			100.76278			0	2,560,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	98.66216			98.64154			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.26743			100.24677			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.07308			101.05164			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.03232			101.01169			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.97819			100.95866			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	102.38886			102.36928			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.63024			100.60993			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.78000	99.82311		10.79000	99.79350			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.43379			100.45448			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.44662			100.42135			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.67205			100.64800			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.36500	97.74154		10.44500	97.52970			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	96.73405			96.71299			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.14118			98.11376			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.83941			100.81733			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.89076			100.86732			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.87558			100.85581			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500	10.00000	110.26600				0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.75337			100.73334			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.78394			100.76310			58,000,000	14,500,000.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.74726			100.72739			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.77273			100.75219			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.76758			100.74742			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.75728			100.73740			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000		102.68665	6.45000	102.65954				4,180,000	204,180,000.00
ES18	On 20/04/2018	Spot Bond	8.21500		104.20523	8.29500	103.98126				19,044,400	12,817,877,900.00
ES23	On 25/01/2023	Spot Bond	8.86500		110.32713	8.94000	109.87769				502,534,500	56,991,781,700.00
ES26	On 02/04/2026	Spot Bond	9.14000		93.05618	9.22000	92.52602				29,152,000	10,568,004,200.00
ES33	On 15/09/2033	Spot Bond	9.76000		82.97948	9.84000	82.38527				294,339,900	31,336,846,200.00
ES42	On 25/04/2042	Spot Bond	9.84000		88.81063	9.92000	88.12140				16,208,800	66,711,130,700.00
EXX01	On 19/05/2017	Spot Bond	0.00000		99.67799			99.65516			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		97.79171			97.77113			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.66886			100.64729			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.44849			101.42657			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.98033			99.96074			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.75897			100.73728			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.69043			100.67072			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.45623			100.43646			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC17	On 09/10/2015	Spot Bond		0.00000	101.48564			101.46610			0	0.00
FIFC18	On 12/08/2015	Spot Bond		0.00000	100.87156			100.85175			0	0.00
FIFC19	On 07/12/2015	Spot Bond		0.00000	100.25761			100.23780			0	0.00
FIFC20	On 07/12/2015	Spot Bond		0.00000	100.24179			100.22314			0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.72075		100.00000	11.69236			0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.40746		100.00000	11.37983			0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.21179			100.19060			0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.18593			99.16188			0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.23592			100.21230			0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.25198			100.22674			0	0.00
FRB05	On 21/12/2018	Spot Bond		9.68500	96.65177		9.76500	96.39979			0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.28614			100.26711			0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.28607			100.26704			0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.29861			101.27631			0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.32424			102.30022			0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.53487			100.51164			0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.54354			100.51994			0	0.00
FRB14	On 02/06/2026	Spot Bond		10.43500	98.72473		10.51500	98.35450			0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.45340			100.42680			0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.53500	104.31472		10.61500	104.05096			0	50,000,000.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	101.19774			101.21918			0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	135.18620		2.18000	134.95313			0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.17000	276.45716		2.19000	275.92458			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond	2.33500		114.09882		2.33500	114.03755			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.04000		153.62751		3.04000	153.54221			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.16500		193.68194		3.16500	193.57373			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.03000		105.09026		7.04000	105.06799			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.61500		66.55952		7.61700	66.51436			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40700		42.30396		9.40800	42.26654			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000		40.94859		9.65000	40.91200			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.61304			100.58502			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.02882			100.04921			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.01814			100.04215			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.02488			100.04660			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		100.07345			100.04896			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		100.07006			100.04670			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.13557			100.10842			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		100.07227			100.04816			0	0.00
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		100.07675			100.05116			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	100.09417			100.06277			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.09145			100.06095			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.08165		100.09221	21.03053			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.06572			100.04381			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.67727			111.67727			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.03766			100.05498			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.34114			103.34114			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.02313			100.04541			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	100.02399			100.04599			0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.01751			100.04172			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000		100.06873			100.04581			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.08951			100.05965			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.06753			100.04502			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		65.77234		13.22500	65.74909			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.06375			100.04249			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.06382			100.04254			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.04460			100.05970			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.06667			100.04443			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.56500		102.72476		3.56500	102.66617			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.06951			100.04633			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.06951			100.04633			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		102.83115			102.80715			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		99.88187			102.02490			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.09736			98.07460			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.06556			100.04370			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.06406			100.04270			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.30101			101.27458			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.07479			100.04985			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.95645			100.93495			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.28761			101.26145			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.44510			101.41976			0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.08561			100.05705			0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.06809			100.04538			0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.03725			100.05474			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.06335			100.04222			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.06873			100.04581			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.06873			100.04581			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.20325			100.18300			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.75783			101.73762			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.85439			101.83300			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.77120			101.75197			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.56580			101.54588			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.07250			100.04833			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.55236			101.53225			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.75355			101.73421			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.52848			101.50830			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.53263			101.51240			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.54251			101.51920			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.40147			101.38024			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.54251			101.51920			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.39583			101.37468			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.14760			101.12465			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.18298		8.75000	101.15919			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.06479			100.04319			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.56670		100.00000	9.54352			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.77009		100.00000	8.74884			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond		0.00000	97.38988			97.36785			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.99399		100.00000	10.96735			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.07109			100.04738			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.41962		100.00000	23.36226			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.09170			101.06942			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.28552		100.00000	9.26302			0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	22.55516		100.00000	22.50053			0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.09166			101.06938			0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	22.52591		100.00000	22.47134			0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.08900			101.06678			0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.03451			101.01341			0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.16503			101.14264			0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	101.09434			101.07332			0	0.00
FRC221	On 31/01/2022	Spot Bond		2.97000	128.83315		2.99000	128.60927			0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.93312			100.91243			0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.92092			100.90050			0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.92092			100.90050			0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.80979			100.78729			0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.30660			100.28618			0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.16364			100.14323			0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	102.23543			102.21051			0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.07227			100.04816			0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.97882			0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		100.02297			100.04530			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.35254			100.32904			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.33001			101.30715			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		124.86172		3.52000	124.64364			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.02427			100.04616			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.02501			100.04664			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		124.49438		3.57000	124.27683			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		124.64117		3.55000	124.42340			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.51000		130.65837		2.51000	130.58760			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.58000		139.76591		2.58000	139.69000			0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.49074			101.46506			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.01480			100.03993			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.02382			100.04588			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.03592			100.05385			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.03282			100.05181			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.07054			100.04702			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.07046			100.04696			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.19650			100.17693			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.22499		100.00000	12.19537			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		54.26888		100.00000	54.13741			0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		99.81384		100.00000	99.54767			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.69168		100.00000	22.63671			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		36.76465		100.00000	36.64987			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.56689		100.00000	12.77269			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.04830			102.02895			0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.38079			102.36140			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.59460			101.54989			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.03608			101.01670			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		97.89049			97.92065			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.08845			98.07180			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.82669			100.80270			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.17300		103.27743		2.17300	103.22242			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.53000		111.96552		2.53000	111.90479			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.30872			101.28798			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.78945		10.38000	101.76080			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.78945		10.38000	101.76080			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.01975			99.99521			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.67000		109.29133		2.67000	109.23164			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.60500		209.22545		2.60500	209.11171			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.64000		109.85782		2.64000	109.79790			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.63500		208.35499		2.63500	208.24155			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.50223			101.47541			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.42000		113.26865		2.42000	113.20756			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.73000		108.16894		2.73000	108.10968			0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		99.98184			99.96370			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		55.29200			55.29200			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS118	On 06/08/2015	Spot Bond	0.00000		100.92314			100.90473			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83500		106.23817		2.83500	106.17967			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.75500		204.91697		2.75500	204.80474			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.80500		203.50491		2.80500	203.39317			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.35000		99.76206		2.35000	99.70845			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.83500		202.66337		2.83500	202.55194			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.11000		101.37661		3.11000	101.32002			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.08000		152.97406		3.08000	152.88895			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.56000		93.99462		3.56000	93.94102			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.07000		153.13711		3.07000	153.05196			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.83836			100.81973			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.13000		152.05806		3.13000	151.97217			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.34500		189.34091		3.34500	189.23635			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.43599			95.43599			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.49000		94.58095		3.49000	94.51286			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.46000		95.06072		3.46000	94.99248			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.27000		98.67296		3.27000	98.61746			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.29000		274.15313		2.31000	273.62471			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.18000		276.26429		2.20000	275.73205			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.90000		262.78829		2.92000	262.28040			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		131.45723		2.65000	131.22954			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.25107			101.22960			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		131.05266		2.18000	130.82672			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.48916			101.46522			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.72130			101.69974			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.13668			101.11483			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.51000		108.98401		2.51000	108.92498			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		28.94825		104.97509	28.87502			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		32.32723		101.07593	32.24817			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		26.22673		100.44759	26.16294			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		30.88592		100.76967	30.81059			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	2.12500		118.72730		2.12500	118.66430			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	2.28000		114.63965		2.28000	114.57825			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.86857			98.86747			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.31000		114.34430		2.31000	114.28297			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.67737			100.65320			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.38000		345.18158		2.40000	344.51600			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.02343			101.00207			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.63695			100.61497			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	7.74500		102.49076		7.74000	102.47536			0	0.00
FRX17	On 15/09/2017	Spot Bond	8.20500		102.92334		8.28000	102.75045			0	1,000,000,000.00
FRX18	On 14/04/2018	Spot Bond	8.48500		106.97455		8.56500	106.74812			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.16500		100.39995		9.24500	100.09292			0	1,060,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.46500		99.09387		9.54500	98.74916			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX23	On 28/02/2023	Spot Bond	10.16500		89.77582		10.24000	89.39162			0	0.00
FRX24	On 10/12/2024	Spot Bond	10.25000		103.41358		10.33000	102.89982			0	200,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.57000		95.22442		10.65000	94.70489			0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.90000		95.57467		10.98000	95.00694			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	11.03000		91.93775		11.11000	91.37370			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.30000		80.33896		10.38000	79.72237			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00784			100.03536			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00867			100.03590			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.01069			100.03722			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.01397			100.03938			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.01643			100.04100			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.02707			100.04801			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.71041			100.69069			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.56984			100.54996			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.73671			100.71625			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.76591			100.74463			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.79023			100.76827			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.89712			100.87216			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		55.87162		100.00000	55.73627			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.37370		100.00000	9.35099			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.57265		100.00000	1.56884			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26385		100.00000	0.26321			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.69474		100.00000	8.67368			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.45874		100.00000	1.45520			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24474		100.00000	0.24414			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		101.63163			101.60986			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.47500		101.93329		9.55000	101.78604			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.36072			101.34060			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.63393			100.61329			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.64221			100.62130			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.69597			100.67330			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.76198			100.73715			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.80315			100.77697			0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		100.79853			100.78079			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.01992		100.00000	9.99564			0.00	96,250,000,000
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.69301		100.00000	20.64289			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.37759		100.00000	11.35003			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRB04U	On 15/05/2020	Spot Bond	100.00000		11.62935		100.00000	11.59304			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		101.16161			101.14129			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.20710			101.18597			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.26352			101.24140			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.34183			101.31832			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		101.31500			101.29561			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.48110			101.45957			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.90997			100.89018			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.29714			100.27594			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.77775			100.75552			0	540,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.01894			99.99990			0	10,073,800.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.33478			100.31490			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.35608			101.33039			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.52027		100.00000	10.49478			0	21,474,836,480.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.38608			101.36538			300,000,000	100,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.21265			100.19146			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.08778			101.06691			0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.10047			101.07936			0	510,000,000.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.63029			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		100.86952			100.85177			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.41183			101.38908			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.57331		92.77001		7.56840	92.75838			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.47477			101.45106			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.57313		104.41639		8.56823	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.55568			101.53072			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.02323		104.41639		9.01834	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.65454			101.62806			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.50866			101.48586			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.72304			101.69806			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.00757			100.98529			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.35500		104.27272		9.43000	104.13348			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.88742			100.86274			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
HPF07	On 20/08/2017	Spot Bond	0.00000		100.83403			100.81084			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.57500		108.66157		8.65500	108.30220			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000		278.58944		2.08000	278.05302			0.00	0	2,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.04000		285.28497		2.06000	284.69669			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.76000		99.30867		9.84000	98.62263			0.00	0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.80000		98.89548		9.88000	98.20244			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		40.46626		100.00000	40.36823			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		97.73882		100.00000	97.48093			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		44.60586		100.00000	44.49661			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		35.75784		100.00000	35.67121			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.67000		120.83518		1.67000	120.77248			0.00	21,008,356,800	84,042,778,400.00
I2038	On 31/01/2038	Spot Bond	1.91000		124.79741		1.91000	124.73184			0.00	38,756,766,600	97,441,807,900.00
I2046	On 31/03/2046	Spot Bond	2.04000		121.95105		2.04000	121.88662			0.00	87,204,985,000	02,582,392,500.00
I2050	On 31/12/2050	Spot Bond	1.98500		131.58323		1.98500	131.51383			0.00	41,307,672,400	44,259,828,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		99.93153			99.91419			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.24500		103.48255		8.24000	103.46332			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.22500		106.97270		8.30000	106.76464			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06500		103.10497		8.06000	103.08787			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.08054			101.05982			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.35000		133.02580		1.35000	132.95795			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		134.62322		2.25000	134.39095			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.43985			100.42081			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.34500		103.00951		8.42000	102.80303			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
IBL42	On 15/06/2017	Spot Bond		0.00000	100.84650			100.82591			0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.87536			100.85569			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	110.29500		10.00000	110.26600			0	0.00
IBL45	On 21/12/2018	Spot Bond		9.01500	97.10381		9.09500	96.84993			0	0.00
IBL46	On 15/01/2020	Spot Bond		9.45500	95.20548		9.53500	94.90536			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.15241			100.04949			0	0.00
IBL49	On 02/04/2018	Spot Bond		8.95500	97.76508		9.03000	97.56552			0	0.00
IBL50	On 02/08/2020	Spot Bond		9.50500	101.96856		9.58500	101.62820			0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.01532			100.99568			0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.17927			100.15926			0	0.00
IBL54	On 31/07/2016	Spot Bond		8.00500	102.11286		8.00000	102.09587			0	220,000,000.00
IBL55	On 31/07/2018	Spot Bond		8.79500	101.41081		8.87500	101.17613			0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.23868			101.21661			0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.83825			100.81880			0	0.00
IBL58	On 13/02/2017	Spot Bond		7.99500	103.88033		8.07000	103.74411			0	0.00
IBL59	On 17/02/2019	Spot Bond		8.75500	104.63071		8.83500	104.35865			0	0.00
IBL60	On 17/02/2024	Spot Bond		9.83500	106.00907		9.91000	105.54496			0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	99.90831			99.88972			0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.20980			101.19043			0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.03295			101.01316			0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.15232			101.13220			0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.17552			101.15499			0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.26928			100.24848			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL67	On 31/01/2022	Spot Bond			2.96000		128.90946		2.98000	128.68547			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00990		100.00000	0.00988			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		101.30240			101.28331			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		101.29176			101.27173			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.48500		96.73451		9.56500	96.39155			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.65698			100.63652			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.54716			100.52610			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			10.14000		97.28828		10.22000	96.79682			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		101.99783		5.00000	101.98392			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		100.90815		5.00000	100.89453			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.11469		4.00000	101.10380			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		100.74945		4.00000	100.73855			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		46.09172		100.00000	45.97884			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		45.95758		100.00000	45.84503			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		45.95758		100.00000	45.84503			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.28741		9.20000	105.26154			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		100.90653			100.88268			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.49081		100.00000	7.47267			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		101.08688			101.05911			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000		99.81384		100.00000	99.54767			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000		15.58732		100.00000	15.54915			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000		21.85538		100.00000	21.80243			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000		1.61729		100.00000	1.61420			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond			100.00000		8.31496		100.00000	10.26120			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
IN281U	On 28/11/2019	Spot Bond	100.00000		10.14439	100.00000	10.11981				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.31810	100.00000	11.29038				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.33739	100.00000	33.10013				0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.64865	100.00000	100.05722				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.64865	100.00000	100.10642				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		96.81698	100.00000	96.56085				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		93.36113	100.00000	93.04992				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		85.68075	100.00000	85.48009				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		87.10895	100.00000	86.84092				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		87.11217	100.00000	86.90476				0	0.00
INA529	On 14/07/2015	Spot Bond	6.40000		99.61573	6.40000	99.56356				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.49015	6.45000	99.43770				0	0.00
INA531	On 28/07/2015	Spot Bond	6.45000		99.36786	6.45000	99.31554				0	0.00
INA533	On 11/08/2015	Spot Bond	6.45000		99.12418	6.45000	99.07211				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.97983	6.60000	98.92671				0	0.00
INA538	On 08/09/2015	Spot Bond	6.60000		98.60920	6.60000	98.55649				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.87933		102.18470				0	0.00
ING115	On 31/03/2016	Spot Bond	10.89739		100.42123	10.89739	103.25971				0	0.00
ING116	On 31/03/2016	Spot Bond	10.89739		99.90448	10.89739	102.60153				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.02086		100.04374				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
ING138	On 22/03/2017	Spot Bond	0.00000		100.01988			100.04325			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.46117		6.50000	101.44343			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.07148			100.04765			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.36489			93.36489			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.20167			100.18147			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.41049			101.39081			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.06871			100.04580			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.20028			104.17853			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.29875			101.28013			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		98.59181			98.57353			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.45505			98.43666			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		77.00422		100.00000	76.84211			0.00	0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		100.77295			100.75205			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.25609			101.22749			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.54260			101.52104			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.56252			101.54068			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.75500		101.80611		8.75000	101.79047			0.00	5,000,000,000	2,500,000,000.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.75456			101.73471			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.79647			101.77612			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.82444			101.80376			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.46153			101.44028			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
IPF11	On 15/10/2015	Spot Bond	0.00000		101.53523			101.51293			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		101.49067			101.46900			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		101.26205			101.24427			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.83500	98.85377		9.91500	98.48120				0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.14225			100.12371			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.91500	104.07324		8.99000	103.89627				15,400,000,000	7,127,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.78437			101.63566			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.64657			101.62482			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.05292			100.03260			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
IV014	On 22/06/2015	Spot Bond	8.17500	99.93285		8.17500	99.95523				0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.33086			101.35457			0	630,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.41892			100.39435			0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000	129.01036		3.53000	128.89738				0	0.00
IV019	On 31/03/2028	Spot Bond	3.63000	149.96294		3.63000	149.87729				0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.84471			99.82219			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.73206			101.70787			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.59691			101.57284			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.30935			100.28544			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		97.83066			97.81024			0	25,000,000,000.00
IV030	On 31/01/2025	Spot Bond	3.67000	109.27146		3.67000	109.20881				0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000	109.27146		3.67000	109.20881				0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.35170			100.32658			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IV032	On 14/08/2023	Spot Bond	0.00000		100.65280			100.62776			0	11,172,560,000.00
IV08	On 30/04/2018	Spot Bond	10.55500		109.70298		10.63500	109.47032			0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.36167			103.33485			0	0.00
IV19A	On 31/03/2028	Spot Bond	3.73000		142.79512		3.73000	142.71318			0	0.00
IV531U	On 30/07/2015	Spot Bond	100.00000		91.25000		100.00000	91.02244			0	0.00
IV533U	On 13/08/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0	0.00
IV534U	On 20/08/2015	Spot Bond	100.00000		86.69834		100.00000	86.49289			0	0.00
IVA528	On 09/07/2015	Spot Bond	6.40000		99.70280		6.40000	99.65054			0	0.00
IVA529	On 16/07/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00
IVA530	On 23/07/2015	Spot Bond	6.45000		99.85883		6.45000	99.85883			0	0.00
IVA531	On 30/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00
IVA534	On 20/08/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00
IVA537	On 03/09/2015	Spot Bond	6.60000		98.60920		6.60000	98.60920			0	0.00
IVA538	On 10/09/2015	Spot Bond	6.60000		98.48628		6.60000	98.48628			0	0.00
IVA539	On 17/09/2015	Spot Bond	6.60000		98.45121		6.60000	98.39866			0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.30967			101.29078			0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.33771			101.31852			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		99.79477			101.56110			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.70759			100.68796			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.76418			100.74165			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.50702			100.48597			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.54269			101.52114			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC018		On 12/07/2016	Spot Bond	0.00000	101.55265			101.53096			0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.57258			101.55061			0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.48291			101.46219			0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	101.40283			101.38023			0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	101.20659			101.18551			0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.12628			100.02175			0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.84349			100.82290			0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.58189			100.56249			0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.57621			100.55700			0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	99.83836			99.81772			0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	101.26889			101.24855			0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.11744			100.01428			0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	99.90156			99.88163			0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	99.89885			99.87839			0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	99.89884			99.87838			0	0.00
IVC036		On 16/07/2019	Spot Bond	9.35500	103.87976		9.43500	103.58900			0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	16.67136		100.00000	16.63405			0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.67684		100.00000	11.64824			0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	101.35455			101.33401			0	0.00
IVC040		On 24/07/2021	Spot Bond	9.50500	103.20777		9.58500	102.82039			0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	101.22967			101.20817			0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.86458			100.84403			0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.19842			100.17857			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000		104.86740			104.84808			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.21817			101.19866			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.24608			102.22592			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.90000		101.36392		6.91000	101.34181			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.12055			101.09814			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.77789			100.75565			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.48789			100.46574			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.15370			101.13154			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.92582			100.90529			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.01090			100.98845			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.45546			100.43481			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		99.97929			99.95862			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		101.16782			101.14742			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.33115			100.31050			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.44381			101.41802			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.22830			101.20643			300,000,000	820,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.36479			101.34220			600,000,000	200,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		55.73627		100.00000	55.60125			0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		102.40915			102.38620			0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.39936			100.37766			0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.22728			100.20463			0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.37447			100.35236			0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		91.22807		100.00000	91.00000			0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		102.73760			102.71300			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KSB008	On 01/11/2017	Spot Bond	0.00000		101.34896			101.32302			0	0.00
KW01	On 31/10/2027	Spot Bond	8.69000		138.01276		8.77000	137.23682			0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.03194			100.01313			0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.22243			100.20134			0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.47428			100.45406			0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.06415			100.04343			0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.59510			101.57274			0	0.00
LBK11	On 28/11/2019	Spot Bond	10.45500		97.81786		10.53500	97.51839			0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		103.19301		9.71000	103.16598			0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.19007			101.16887			0	0.00
LGL02	On 13/08/2017	Spot Bond	8.94500		100.35077		9.02000	100.18567			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	9.07500		98.26161		9.15000	98.06127			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	10.12500		99.52030		10.20500	99.18648			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.30915			100.28527			0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.30667			100.27607			0	0.00
LHL02	On 13/12/2015	Spot Bond	7.92000		101.58088		7.93000	101.55502			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.33340			100.30012			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.92689			100.89688			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.77561			100.75406			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.80466			100.78207			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.86231			100.83810			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.81875			100.79952			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.18973			100.17072			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ069	On 09/07/2015	Spot Bond	0.00000	99.75622			99.73881			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.39658			99.37933			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.17902			99.16156			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	98.63208			98.61432			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.09762			102.07438			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.11299			102.08961			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	102.31276			102.28511			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	98.74172			98.72425			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	99.96073			99.94271			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.60849			100.58962			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	99.87679			99.85844			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.45773			100.43837			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.69983			100.68011			0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.42918			101.40887			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.93605			100.91738			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.95072			100.93135			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.97205			100.95224			900,000,000	300,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.32291			100.30386			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	101.40553			101.38592			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	101.50275			101.48175			600,000,000	200,000,000.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	51.57391		100.00000	51.44897			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.60037		100.00000	23.54257			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	22.85757		100.00000	22.80159			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.94828		100.00000	22.89208			00,000,000,000	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000	22.03833	100.00000	21.98494	0.00	60,000,000,000	0.00			0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.05214	100.00000	22.99630	0.00	0	0.00			0.00
MBP34	On 29/04/2018	Spot Bond	0.00000	101.15226		101.13213	0.00	0	0.00			0.00
MBSA01	On 16/04/2019	Spot Bond	9.01500	101.76781	9.09500	101.49010	0.00	0	540,000,000.00			
MBSA02	On 15/04/2019	Spot Bond	9.03500	101.29320	9.11500	101.01654	0.00	0	0.00			0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.61588		101.59493	0.00	0	0.00			0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.65708		103.63489	0.00	0	0.00			0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.82026		103.79704	0.00	0	0.00			0.00
MEFSB3	On 05/10/2016	Spot Bond	8.16000	102.39217	8.23500	102.27981	0.00	0	0.00			0.00
MEFSB4	On 05/01/2019	Spot Bond	9.00500	105.40017	9.08500	105.13593	0.00	0	0.00			0.00
MEFSB5	On 05/01/2022	Spot Bond	9.76000	105.90857	9.84000	105.49893	0.00	0	0.00			0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00823		100.03560	0.00	0	0.00			0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.01029		100.03696	0.00	0	0.00			0.00
MFS1B	On 20/09/2019	Spot Bond	9.80500	101.66532	9.88500	101.36172	0.00	0	0.00			0.00
MGL01	On 15/09/2015	Spot Bond	7.07000	102.62005	7.08000	102.59819	0.00	300,000,000	2,529,400,000.00			
MIIL02	On 31/05/2017	Spot Bond	9.08500	100.06785	9.16000	99.91367	0.00	0	0.00			0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.16822		100.14714	0.00	0	0.00			0.00
MMIG02	On 17/03/2026	Spot Bond	9.63500	104.56530	9.71500	104.18893	0.00	0	400,000,000.00			
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.56136		100.53798	0.00	0	0.00			0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	33.98212	100.00000	33.89980	0.00	0	0.00			0.00
MQB02	On 31/05/2017	Spot Bond	8.78500	100.04632	8.86000	99.89250	0.00	0	140,000,000.00			
MTN03	On 13/07/2015	Spot Bond	7.02000	104.31886	7.03000	104.29832	0.00	0	0.00			0.00
MTN04	On 13/07/2017	Spot Bond	8.77500	107.04388	8.85000	106.87816	0.00	0	510,000,000.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N4A211	On 14/08/2020	Spot Bond	100.89771	7.07464	100.89771	7.05736	0.00	0	0.00		0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.16612	100.61875	7.14867	0.00	0	0.00		0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00		0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000	100.30317	100.28417		0.00	0	0.00		0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000	100.32434	100.30401		0.00	0	0.00		0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000	100.32856	100.30797		0.00	0	0.00		0	0.00
N5D23	On 20/06/2023	Spot Bond	0.00000	100.37451	100.35102		0.00	0	0.00		0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000	100.41269	100.38680		0.00	0	0.00		0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000	10.74008	100.00000	10.71406	0.00	0	0.00		0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000	11.49848	100.00000	11.47062	0.00	0	0.00		0	0.00
NAM01	On 19/11/2022	Spot Bond	9.20000	95.84986	9.27500	95.44361	0.00	0	0.00		0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.77000	101.99626	7.76500	101.97987	0.00	0	0.00		0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.32500	98.97169	9.40500	98.61660	0.00	0	0.00		0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.08500	103.76810	9.16500	103.38914	0.00	0	0.00		0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.53500	103.70144	9.61000	103.23498	0.00	0	0.00		0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.57491	101.55544		0.00	0	0.00		0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.44500	99.30222	9.52500	98.91919	0.00	0	0.00		0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.61702	100.59788		0.00	0	0.00		0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.68500	98.92220	9.76500	98.52264	0.00	0	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
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.65406			101.63421			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.29000		98.32693		10.37000	97.83601			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.26466			101.24603			0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.47000		98.38997		10.55000	97.86494			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.63866			100.61969			0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.43500		99.91720		9.51500	99.58381			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		99.80548			99.83301			0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.83500		99.65519		9.91500	99.23688			0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.76142			99.74350			0	0.00
NBK20A	On 01/06/2026	Spot Bond	10.54000		99.51197		10.62000	98.97768			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97964			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.88389			100.86403			200,000,000	100,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.89931			100.87891			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.92316			100.90221			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.95610			100.93488			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.98854			100.96609			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		101.44622			101.42370			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		100.49475			100.47411			0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.90000		103.66800		6.91000	103.64639			400,000,000	31,930,840,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.52941			100.50991			0	16,602,580,000.00
NBK3A	On 09/09/2019	Spot Bond	9.03500		111.40430		9.11500	111.08895			0	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.86500		38.15129		10.94500	37.88427			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.50151			101.47738			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.81500	103.46530		7.81000	103.44736			0	60,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.03692			100.01849			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	97.08034			97.06186			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.48543			100.46437			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.24346			101.22213			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.22980			101.20830			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.56062			93.54151			0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.84935			99.83056			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.90793			100.88577			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.01294			100.03870			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00966			100.03654			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	102.29926			102.27789			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00762			100.03519			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.05708			100.03804			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.05704			100.03803			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.12609			101.10605			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.06556			100.04370			0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.03500	106.35785		10.11500	105.86140			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.06517			100.04343			0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.07000	105.22057		10.15000	104.71190			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.06556			100.04370			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.05907			100.03937			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.10028			100.08021			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.06620			100.04412			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.06699			100.04464			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.48029			100.45931			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		101.63659			101.61537			0	0.00
NED11	On 17/09/2015	Spot Bond	7.01000		103.59868		7.02000	103.57673			0	50,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.41711			101.39275			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.38095			99.35728			0	0.00
NED15	On 08/04/2024	Spot Bond	10.21500		103.77401		10.29500	103.28521			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.45890			100.43585			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.65188			101.62831			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.68879			101.66417			0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.43381			101.41605			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		117.43612		9.44500	117.40667			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.65477			100.62948			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.19000		170.44140		2.21000	170.30235			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.53000		112.20439		2.53000	112.14354			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		186.21230		3.45000	186.11258			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.92000		108.39826		2.92000	108.33492			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.22000		140.50043		3.22000	140.42173			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.13000		152.05806		3.13000	151.97217			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.85500		105.90275		8.93500	105.55211			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond		9.48500	104.65032		9.56500	104.30614			0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.82647			100.80636			0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.65845			100.63905			0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.68150			100.66143			0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.66770			100.64803			0	0.00
NQ1A19	On 22/05/2050	Spot Bond		0.00000	100.70819			100.68732			0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.68500	105.71960		9.76500	105.28156			0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.69531			100.67482			0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.68611			100.66589			0	0.00
NQ1B17	On 22/05/2052	Spot Bond		0.00000	100.74762			100.72559			0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.88500	104.65242		9.96500	104.31009			0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.70451			100.68375			0	0.00
NQ1C16	On 22/05/2049	Spot Bond		0.00000	100.70911			100.68822			0	0.00
NQ1C17	On 22/05/2052	Spot Bond		0.00000	100.78711			100.76390			0	0.00
NQF1D5	On 22/05/2020	Spot Bond		0.00000	100.87883			100.85290			0	0.00
NQF1D6	On 22/05/2016	Spot Bond		0.00000	100.82294			100.79866			0	0.00
NQF1D7	On 22/05/2050	Spot Bond		0.00000	100.72290			100.70160			0	0.00
NRA018	On 30/11/2018	Spot Bond		8.80500	110.83693		8.88500	110.56384			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.53500	115.94635		9.61500	115.46417			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond		2.08500	173.90115		2.10500	173.57639			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond		10.44000	113.73645		10.52000	113.08237			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	101.50589			101.48556			1,000,000,000	500,000,000.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.26555			101.24666			600,000,000	200,000,000.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.03741			100.06308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NTC17	On 27/02/2017	Spot Bond	0.00000		100.43799			100.41730			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.61336			100.59219			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.68491			100.66047			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.83771			100.80755			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.49700	100.00000	17.45462				0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		95.46300	100.00000	95.21696				0	0.00
OML01	On 27/10/2015	Spot Bond	6.91000		102.06404	6.92000	102.04175				6,200,000	658,833,300.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.63236			100.60932			0	0.00
OML03	On 27/11/2024	Spot Bond	10.00500		98.08660	10.08500	97.78513				0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.13759			100.03131			0	0.00
OML05	On 19/03/2025	Spot Bond	10.16500		101.07653	10.24500	100.75743				0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.71500		100.85371	10.79000	100.47652				0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.29000		100.93144	11.37000	100.44347				0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.53519	100.00000	37.44426				0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		99.88000			99.85000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500	10.00000	110.26600				0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.27637			102.25658			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.34801			100.32763			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		100.99018			100.97087			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		100.84483			100.82450			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.02790			100.00932			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.03842			100.01872			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.35447			101.33339			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond	9.73500		100.42618		9.81500	100.04146			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.14846			101.12878			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.18000			101.15977			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.19419			101.17371			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.22572			101.20469			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.36123			101.33782			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.39272			101.36877			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.26942			101.24680			0	0.00
R010P	On 21/12/2025	Spot Bond	8.11000	43.43655		8.19000	43.07829				0	0.00
R158	On 15/09/2015	Spot Bond	5.92000	105.34889		5.93000	105.32967			0.00	14,010,985,100	86,572,318,400.00
R158P	On 15/09/2015	Spot Bond	6.64500	98.52911		6.64000	98.51254			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.74500	111.51736		6.74000	111.50340			0.00	69,344,368,900	64,308,865,600.00
R159P	On 15/09/2016	Spot Bond	6.57500	92.39406		6.57000	92.38330			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.29000	116.28681		8.37000	115.61431			0.00	18,920,307,200	33,651,357,200.00
R187P	On 21/12/2026	Spot Bond	8.03000	40.47308		8.11000	40.10838			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.95000	37.76998		8.03000	37.40080			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.68000	286.10715		1.70000	285.55721			0.00	16,592,578,600	26,007,139,300.00
R202	On 07/12/2033	Spot Bond	1.80500	234.15191		1.80500	234.02967			0.00	53,824,410,200	100,434,527,200.00
R2023	On 28/02/2023	Spot Bond	8.13500	100.27835		8.21000	99.84096			0.00	89,466,315,200	173,668,725,200.00
R203	On 15/09/2017	Spot Bond	7.22500	104.33917		7.30000	104.16534			0.00	80,721,160,900	83,683,963,700.00
R2030	On 31/01/2030	Spot Bond	8.66000	97.78014		8.74000	97.12941			0.00	35,616,536,200	177,842,029,600.00
R2032	On 31/03/2032	Spot Bond	8.76000	97.47761		8.84000	96.78447			0.00	68,130,630,400	92,694,818,300.00
R2037	On 31/01/2037	Spot Bond	8.86500	99.90495		8.94500	99.14247			0.00	32,362,524,300	34,109,036,500.00
R204	On 21/12/2018	Spot Bond	7.58500	101.33745		7.66500	101.07389			0.00	69,149,300,100	43,202,425,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.91500	101.79153	8.99500	100.96110	0.00	98,768,656,500	00,150,698,500.00			
R2048	On 28/02/2048	Spot Bond	8.90500	101.12017	8.98500	100.26814	0.00	58,199,307,100	79,179,651,800.00			
R207	On 15/01/2020	Spot Bond	7.80500	101.12383	7.88500	100.80483	0.00	77,362,145,200	45,229,708,300.00			
R208	On 31/03/2021	Spot Bond	7.93500	96.17133	8.01500	95.79907	0.00	50,192,687,800	06,394,336,600.00			
R209	On 31/03/2036	Spot Bond	8.81000	77.24421	8.89000	76.61578	0.00	63,514,817,600	09,557,522,600.00			
R210	On 31/03/2028	Spot Bond	1.73000	176.92237	1.73000	176.83038	0.00	93,069,280,700	34,669,512,000.00			
R211	On 31/01/2017	Spot Bond	0.65000	134.48221	0.65000	134.41620	0.00	8,026,392,400	63,800,583,200.00			
R212	On 31/01/2022	Spot Bond	1.66000	139.28688	1.68000	139.04792	0.00	6,029,160,200	37,784,405,100.00			
R213	On 28/02/2031	Spot Bond	8.70000	87.80764	8.78000	87.18312	0.00	00,014,565,300	70,197,363,900.00			
R214	On 28/02/2041	Spot Bond	8.85000	78.36900	8.93000	77.70627	0.00	90,099,026,900	98,991,701,700.00			
R228C	On 15/09/2015	Spot Bond	6.64500	98.52911	6.64000	98.51254	0.00	0	0.00			
R229C	On 15/03/2016	Spot Bond	6.56500	95.43819	6.56000	95.42479	0.00	0	0.00			
R230C	On 15/09/2016	Spot Bond	6.57500	92.39406	6.57000	92.38330	0.00	0	0.00			
R327C	On 21/06/2015	Spot Bond	6.73000	99.92630	6.73000	99.94472	0.00	0	0.00			
R328C	On 21/12/2015	Spot Bond	6.58500	96.87167	6.58000	96.85705	0.00	0	0.00			
R329C	On 21/06/2016	Spot Bond	6.56500	93.81086	6.56000	93.79881	0.00	0	0.00			
R330C	On 21/12/2016	Spot Bond	6.62500	90.75086	6.62000	90.74125	0.00	0	0.00			
R331C	On 21/06/2017	Spot Bond	7.20000	86.87538	7.27500	86.73346	0.00	0	0.00			
R332C	On 21/12/2017	Spot Bond	7.25000	83.75588	7.32500	83.58873	0.00	0	0.00			
R333C	On 21/06/2018	Spot Bond	7.59000	80.03777	7.67000	79.83721	0.00	0	0.00			
R334C	On 21/12/2018	Spot Bond	7.57000	77.16326	7.65000	76.94026	0.00	0	0.00			
R335C	On 21/06/2019	Spot Bond	7.55000	74.40632	7.63000	74.16273	0.00	0	0.00			
R336C	On 21/12/2019	Spot Bond	7.54000	71.73068	7.62000	71.46831	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	
R337C	On 21/06/2020	Spot Bond		7.76500	68.38135		7.84500	68.10485			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.74500	65.89527		7.82500	65.60358			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.85500	63.03764		7.93500	62.73441			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.82500	60.76913		7.90500	60.45355			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.79500	58.59919		7.87500	58.27244			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.76500	56.52306		7.84500	56.18626			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.72500	54.57822		7.80500	54.23212			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.68500	52.72063		7.76500	52.36613			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.23000	48.43322		8.31000	48.08921			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.19000	46.68888		8.27000	46.33944			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.15000	45.02469		8.23000	44.67052			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.11000	43.43655		8.19000	43.07829			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.07000	41.92057		8.15000	41.55881			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.03000	40.47308		8.11000	40.10838			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.99000	39.09064		8.07000	38.72347			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.95000	37.76998		8.03000	37.40080			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.36785			103.34359			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.01404			103.98728			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.83519			102.81040			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.36261			100.33844			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	30.44986		100.00000	30.37609			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.62559		100.00000	15.58732			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.81564		100.00000	28.74584			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	91.19976		100.00000	90.97840			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
RCSB5U	On 10/12/2016	Spot Bond	100.00000		39.68756	100.00000	39.59142		0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		18.28235	100.00000	20.38193		0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.55408	100.00000	21.49664		0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		9.02185	100.00000	8.99573		0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.38832	100.00000	16.34465		0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.27752	100.00000	13.24215		0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.21445	100.00000	10.18724		0.00		0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.30092		100.27946		0.00		0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.22592		100.25310		0.00		0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.62124		100.59980		0.00		0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.65253		100.63001		0.00		0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.60546		100.58593		0.00		0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.81541		101.79589		0.00		0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.03894		100.01947		0.00		0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.55807		100.53930		0.00		0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.58136		100.56180		0.00		0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.77329		100.75119		0.00		0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.64451		100.62593		0.00		0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		100.54304		100.51575		0.00		0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.42848	100.00000	16.38868		0.00		0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.52458	100.00000	11.49667		0.00		0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.54826	100.00000	9.52513		0.00		0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.82298	100.00000	8.80160		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
RES12	On 20/08/2015	Spot Bond		0.00000	100.82470			100.80491			0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.65172			101.63048			0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.10123			101.07966			0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.39694			100.37586			0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.74047			101.71953			0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.59050			100.56946			0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.37309			100.35122			0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	99.86529			99.84608			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.39371			101.37124			0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	86.52995			86.47768			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.56065			84.51717			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	93.22637			93.16013			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	92.41040			92.34091			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	99.88517			99.85624			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.13512			82.11640			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.94191			95.88749			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.78962		12.35000	106.75427			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.17375		100.00000	15.13699			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.20766			101.18352			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.85144		100.00000	5.83742			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	39.77229		100.00000	39.67488			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	58.64874		100.00000	58.50666			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.73643		100.00000	12.68992			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		42.94763	100.00000	42.84359		0.00		0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		101.71217		101.65898		0.00		0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.80507		79.81187		0.00		0	0.00
RW21	On 21/04/2021	Spot Bond	9.23500		104.99875	9.31500	104.61190		0.00		200,000,000	860,000,000.00
RW23	On 10/12/2023	Spot Bond	9.58500		99.95338	9.66000	99.50203		0.00		0	0.00
RW28	On 10/12/2028	Spot Bond	9.96000		102.49856	10.04000	101.87878		0.00		0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.59745		96.58508		0.00		0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94500		104.69821	7.94000	104.68280		0.00		0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		110.29500	10.00000	110.26600		0.00		0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.64869		100.62552		0.00		0	0.00
SBK14	On 01/12/2017	Spot Bond	9.46500		101.03611	9.54000	100.85033		0.00		0	2,920,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.14553		102.12433		0.00		0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.31079		101.28828		0.00		0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.64264		102.61878		0.00		0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.82955		100.80716		0.00		0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.42071		101.39789		0.00		0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.61222		100.58561		0.00		0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.50308		101.47719		0.00		0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.74519		100.71859		0.00		0	0.00
SBK23	On 28/05/2027	Spot Bond	11.73500		100.04427	11.81000	99.66681		0.00		0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	9.08500		100.06503	9.16500	99.84917		0.00		0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.41000		105.00202	7.42000	104.97871		0.00		0	0.00
SBN29	On 15/09/2015	Spot Bond	8.06500		104.85025	8.06000	104.82868		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
SBN31	On 15/09/2015	Spot Bond	7.17000	105.05773		7.18000	105.03508			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.62500	101.52108		8.70000	101.34948			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.31500	105.02406		7.32500	105.00102			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.10500	104.84100		8.10000	104.81932			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.20777			100.18698			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.83745			99.81670			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.27500	103.53041		8.35000	103.35552			0	240,000,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.54360			101.52450			0	3,180,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.01198			100.03794			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.18767			101.16598			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.69500	102.22081		9.77500	101.83280			0	300,000,000.00
SBS20	On 15/05/2026	Spot Bond	10.19000	100.18982		10.27000	99.64861			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.94324			100.92020			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.82386			100.80316			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	101.82139			101.79927			0	0.00
SBS25	On 24/05/2019	Spot Bond	9.16500	99.80507		9.24500	99.52426			0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	25.67213		100.00000	25.61469			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.67500	106.09912		9.75000	105.63189			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.00419			100.98480			0	0.00
SBS29	On 12/06/2019	Spot Bond	9.18500	98.68796		9.26000	98.42179			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.20000	87.68798		10.28000	87.19318			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.75706			99.73739			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.94000	99.26894		10.02000	98.69611			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.11825			100.01497			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS33	On 19/09/2019	Spot Bond	0.00000		100.12148			100.01770			0	0.00
SBS34	On 19/09/2024	Spot Bond	10.09000		102.71789		10.17000	102.21803			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.15224			101.13212			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.18324			101.16257			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.20500		98.69996		9.28500	98.38968			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.39000		95.89622		10.47000	95.41742			0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.85000		95.66445		10.93000	95.09517			0	0.00
SBS4	On 16/11/2021	Spot Bond	9.63500		96.06253		9.71500	95.67491			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.57500		109.07792		7.57000	109.06055			0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.29000		274.15313		2.31000	273.62471			0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.26000		133.21187		1.26000	133.14425			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.95906		100.00000	21.90587			0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.49544			101.47539			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		33.57250		100.00000	33.49117			0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0	0.00
SHI05	On 31/01/2017	Spot Bond	1.92000		131.85540		1.92000	131.78609			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.46117		6.50000	101.44343			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.19815			101.17631			0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.92044			99.90033			300,000,000	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
SHS04	On 29/06/2017	Spot Bond	0.00000		101.33814			101.31770			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.72500		99.95114		8.80000	99.79199			0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.95853			100.93575			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.76892			101.74809			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.06240			100.04159			3,600,000,000	200,000,000.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		35.84467		100.00000	35.75784			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.27793			100.25646			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.23459			100.21319			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.56453		100.00000	40.46626			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.63449		100.00000	46.52151			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		40.79076		100.00000	40.69195			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.56500		104.08539		9.64000	103.91139			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.50104			101.47786			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.69794			100.67543			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99500		105.20302		7.99000	105.18569			0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.33500		101.40928		9.41500	101.17241			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.62500		101.52108		8.70000	101.34948			0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.73056			100.70969			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.76285			100.74319			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.12835			101.10765			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.69784			100.67772			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.71658			100.69591			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.65473			100.63192			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA01	On 28/06/2016	Spot Bond	8.32500	101.15979	8.40000	101.06521			0.00	0	0.00	
SSA04	On 16/04/2016	Spot Bond	0.00000	101.59884		101.57838			0.00	0	0.00	
SSA05	On 16/04/2018	Spot Bond	0.00000	101.46969		101.44790			0.00	240,000,000	120,000,000.00	
SSA06	On 16/04/2020	Spot Bond	9.52500	95.97088	9.60500	95.65424			0.00	0	2,140,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.54214		100.51960			0.00	0	0.00	
SSN002	On 26/03/2017	Spot Bond	0.00000	99.97887		99.95780			0.00	0	0.00	
SSN003	On 25/04/2017	Spot Bond	0.00000	101.28295		101.26092			0.00	0	0.00	
SSN004	On 31/03/2021	Spot Bond	9.50500	89.55146	9.58500	89.20672			0.00	0	0.00	
SSN005	On 31/03/2021	Spot Bond	9.50500	89.55146	9.58500	89.20672			0.00	0	0.00	
SSN007	On 15/01/2020	Spot Bond	9.22500	96.00377	9.30500	95.70109			0.00	0	0.00	
SSN008	On 18/06/2017	Spot Bond	0.00000	100.15515		100.13288			0.00	0	0.00	
SSN009	On 15/09/2017	Spot Bond	8.10500	102.55605	8.18000	102.38363			0.00	0	0.00	
SSN011	On 31/01/2025	Spot Bond	2.42000	113.26865	2.42000	113.20756			0.00	0	0.00	
SSN012	On 21/12/2018	Spot Bond	8.89500	97.45059	8.97500	97.19591			0.00	0	0.00	
SSN015	On 26/08/2018	Spot Bond	8.50000	100.68803	8.50000	100.66502			0.00	0	0.00	
SSN017	On 21/12/2026	Spot Bond	10.33000	101.24029	10.41000	100.67914			0.00	0	10,000,000,000.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.46425		100.44411			0.00	0	0.00	
SSN021	On 28/02/2031	Spot Bond	10.57000	75.14544	10.65000	74.64497			0.00	0	0.00	
SSN024	On 21/01/2019	Spot Bond	0.00000	101.40794		101.38565			0.00	0	0.00	
SSN026	On 16/01/2019	Spot Bond	0.00000	101.42280		101.40210			0.00	0	0.00	
SSN027	On 25/09/2019	Spot Bond	0.00000	99.99983		99.97924			0.00	0	0.00	
SSN028	On 16/10/2019	Spot Bond	0.00000	101.59004		101.56688			0.00	0	0.00	
SSN029	On 07/12/2023	Spot Bond	0.00000	99.89694		99.87121			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	
SSN030	On 24/05/2017	Spot Bond	0.00000		100.65975			100.63827			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		100.17498			100.15308			0.00	0	0.00
SSN034	On 02/06/2020	Spot Bond	0.00000		100.51939			100.49685			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		98.87439			98.85624			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		99.54451			99.52699			0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		98.99832			99.01589			0.00	0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		98.99796			99.01554			0.00	0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		99.10261			99.12021			0.00	0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.11400			99.09628			0.00	0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.04857			99.03095			0.00	0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.06067			99.04295			0.00	0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.06334			99.04567			0.00	0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.04295			99.02523			0.00	0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		98.98978			98.97206			0.00	0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		98.86436			98.84662			0.00	0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		98.66216			98.64432			0.00	0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		98.63423			98.61649			0.00	0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		98.53822			98.52061			0.00	0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		99.44415			99.43745			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.38000		104.47856		6.39000	104.45785			0.00	0	0.00
SZ25	On 30/09/2025	Spot Bond	8.94000		102.48793		9.02000	101.93338			0.00	0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		100.71190			100.69136			0.00	0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000		100.76376			100.74193			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
T12A12	On 21/02/2048	Spot Bond		9.45500	96.57018		9.53500	95.77588			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	58.74543		100.00000	58.60313			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.26792			101.24738			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.00290			100.98368			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.46666			100.44642			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00622			100.03429			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00912			100.03621			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.67939						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	85.40758		100.00000	85.29058			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	102.15995			102.12273			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.09859			101.07938			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	101.08733			101.06798			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.11709			101.09794			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.99500	104.26707		7.99000	104.24968			800,000,000	400,000,000.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.34005			101.31939			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.37584			101.35462			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.40913		7.83000	103.38719			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.32036			101.30000			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.36510			101.34405			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	103.47931			103.45633			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.32036			101.30000			0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.36510			101.34405			0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	103.11807		7.16000	103.09803			0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.45276			101.43034			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.44560			101.42329			0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.61718			101.59219			0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.59397			101.56934			0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.29415			102.25851			0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.21417			102.17979			0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.31857			101.29824			0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.37584			101.35462			0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.79993		8.73000	103.77544			0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.06106			101.04058			0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.36510			101.34405			0	0.00
TH11A6	On 18/07/2041	Spot Bond		9.05500	101.32523		9.13500	101.09347			0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.89094			100.86959			0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.38312			101.36081			0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.45633			101.43386			0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.43666			101.41449			0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.44789			101.42459			0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.61362			101.58868			0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.60646			101.58165			0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.56299			101.53793			0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.16971			102.13604			0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.17682			102.14304			0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.16474			102.13040			0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.70253			100.68226			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.72595			100.70500			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.40500		102.32482		9.48500	102.03015			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.71190			100.69136			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.74467			100.72318			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.31500		100.28246		9.39500	99.99114			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.72589			100.70516			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.76376			100.74193			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.42500		99.15186		9.50500	98.86515			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.78675			100.76404			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.78675			100.76404			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.80632			100.78327			0.00	0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		100.80632			100.78327			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.86141			100.83654			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.86141			100.83654			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.88191			100.85668			0.00	0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		100.88097			100.85577			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.16285			101.12920			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.16285			101.12920			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.37693			101.34272			0.00	0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		101.18233			101.14842			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.38492			101.36258			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.82750		101.06155	6.81062			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.54614			101.52512			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.35792			101.33601			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.73138			101.71004			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.35792			101.33601			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.37592			101.35372			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.38492			101.36258			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.34713			101.32537			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.37592			101.35372			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.47487			101.45116			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.47487			101.45116			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.47487			101.45116			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.61874			101.59281			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.65469			101.62822			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.60975			101.58396			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.32801			102.29114			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.37284			102.33528			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.35491			102.31763			0	0.00
TL20	On 22/02/2020	Spot Bond	9.68500		88.60352		9.76500	88.31758			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		110.29500		10.00000	110.26600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.32500		103.00401		8.40000	102.81973			0	10,850,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond	9.66500	106.18758		9.74500	105.83142			450,000,000	13,585,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.71944		100.00000	1.71522			0	0.00
TN23	On 06/11/2023	Spot Bond	9.87500	106.62599		9.95000	106.16426			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	10.05000	99.83171		10.13000	99.31606			12,000,000,000	19,147,265,000.00
TN27	On 14/11/2027	Spot Bond	10.09000	92.68728		10.17000	92.13881			720,000,000	10,230,000,000.00
TN30	On 09/10/2030	Spot Bond	10.45000	102.55415		10.52000	101.99722			32,500,000,000	23,720,000,000.00
TN40	On 09/10/2040	Spot Bond	10.77500	102.01160		10.85000	101.33984			34,000,000,000	24,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.30232			100.28220			0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.56222			100.54160			0	12,426,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.85458			100.83372			0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.87574			100.85436			0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.87789			100.85645			0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.98214			100.95814			0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.19817			101.16884			0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.87685			100.85544			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	110.29500		10.00000	110.26600			0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.59149			101.57170			0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.62388			101.60368			0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.44859			101.42948			0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.22167			101.20147			0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86178		10.00000	99.83417			0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86522		9.75000	99.83829			0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.86748		100.00000	9.84119			0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.99786			101.97756			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TRAA2	On 14/06/2024	Spot Bond	0.00000	102.11829			102.09675			0	0.00	
TRAA3U	On 14/06/2024	Spot Bond	100.00000	7.85220		100.00000	7.83319			0	0.00	
TRAA4U	On 14/06/2024	Spot Bond	100.00000	8.36552		100.00000	8.34526			0	0.00	
TRAB1	On 14/06/2024	Spot Bond	0.00000	102.18510			102.16287			0	0.00	
TRAB2U	On 14/06/2024	Spot Bond	100.00000	8.67350		100.00000	8.65250			0	0.00	
TRAC1	On 14/06/2024	Spot Bond	0.00000	102.19844			102.17608			0	0.00	
TRAC2U	On 14/06/2024	Spot Bond	100.00000	8.93016		100.00000	8.90853			0	0.00	
TRAD1	On 14/06/2024	Spot Bond	0.00000	102.57113			102.54490			0	0.00	
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.06136		100.00000	12.03214			0	0.00	
TRAE1	On 14/06/2024	Spot Bond	0.00000	103.38834			103.35354			0	0.00	
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.50054		100.00000	15.46300			0	0.00	
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.05745		100.00000	13.02582			0	0.00	
TSP170	On 09/07/2015	Spot Bond	0.00000	99.73933			99.72072			0.00	5,200,000,000	1,300,000,000.00
TSP171	On 23/07/2015	Spot Bond	0.00000	99.48801			99.46973			0	0.00	
TSP172	On 06/08/2015	Spot Bond	0.00000	99.22481			99.20635			0	0.00	
TSP173	On 20/08/2015	Spot Bond	0.00000	98.95400			98.93532			0	0.00	
TSP174	On 03/09/2015	Spot Bond	0.00000	98.68834			98.66960			0.00	4,400,000,000	1,100,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000	103.86037			103.82177			0	0.00	
TSP177	On 15/10/2015	Spot Bond	0.00000	102.67051			102.63236			0	0.00	
TSP178	On 29/10/2015	Spot Bond	0.00000	97.63392			97.61514			0	0.00	
TSP179	On 26/11/2015	Spot Bond	0.00000	97.14735			97.12882			0	0.00	
TSP180	On 10/12/2015	Spot Bond	0.00000	96.83005			96.81118			0	0.00	
TSP181	On 21/01/2016	Spot Bond	0.00000	96.13672			96.11832			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP183	On 04/02/2016	Spot Bond	0.00000		95.91231			95.89406			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.56864			95.55002			0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		95.25001			95.23117			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.88442			94.86519			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98350			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.61524			94.59601			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.45938			97.44124			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		93.86080			93.84174			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		93.53254			93.51329			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.18684			93.16737			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.10101		100.00000	14.06685			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		102.66411			102.64548			0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.05509			100.03672			0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		101.30160			101.28377			0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		101.26594			101.24811			0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		101.23028			101.21245			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		101.22125			101.20244			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.17679			101.15896			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.12485			101.10700			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		100.83149			100.81282			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		100.68452			100.66651			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		100.55418			100.53630			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.41482			100.39678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC102	On 24/08/2015	Spot Bond	0.00000		100.52240			100.50438			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		100.55165			100.53309			0	300,000,000.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.05244		100.00000	97.32390			15,000,000,000	7,500,000,000.00
TWCJ18	On 13/07/2015	Spot Bond	0.00000		101.40988			101.39003			0	0.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000		100.45893			100.43898			0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		101.29512			101.27688			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000		100.42238			100.40402			0	0.00
UG21	On 02/03/2021	Spot Bond	9.33500		109.23469		9.41500	108.84818			0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.66635		100.00000	7.65100			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		7.57993		100.00000	7.54745			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.48939		100.00000	7.47441			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		7.49386		100.00000	7.46175			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.93712			102.91754			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.89137			100.87156			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.78348			101.76366			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97992			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.01560			100.99440			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.01698			100.99575			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		99.92473			99.90569			300,000,000	100,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		99.92265			99.90307			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.00004			100.97917			0	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	100.35680			100.33575			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.19794		100.00000	7.18354			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000	7.25988		100.00000	7.22877			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.02099		100.00000	7.00693			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000	7.17381		100.00000	7.14307			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00032		100.00000	0.00032			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.13500	105.61280		7.13000	105.59729			0.00	0	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.19000	244.99061		1.19000	244.86674			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.72500	102.91337		7.80000	102.75835			0.00	4,200,000,000	27,200,992,700.00
WSP3	On 28/05/2019	Spot Bond	8.14000	103.51323		8.22000	103.22216			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.43000	102.93172		8.51000	102.58754			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.63500	102.33780		8.71500	101.94612			0.00	250,000,000	2,825,000,000.00
Z014	On 30/06/2015	Spot Bond	5.87000	99.91965		5.88000	99.90344			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.80000	98.19007		5.81000	98.17167			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.87000	99.90360		5.88000	99.88736			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.53000	72.96780		7.61000	72.71363			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	75.72614		100.00000	75.56936			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	42.38553		100.00000	42.30512			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>16,325,497,200</b>	<b>24,579,657,680.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>16,325,591,912</b>	<b>24,582,863,881.00</b>