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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
<b>Derivatives</b>												
\$ / R	On 20/07/2015	Any day expiry		12.39380	12.39380		12.41410	12.41410		10.54	0	2,491.00
\$ / R	On 23/07/2015	Any day expiry		12.39380	12.39380		12.42030	12.42030		11.04	0	0.00
\$ / R	On 23/07/2015	Any day expiry	12.50	Call	38.42790	0.03843	55.22670	0.05523	38.428	11.73	0	10,000.00
\$ / R	On 24/07/2015	Any day expiry		12.39590	12.39590		12.42240	12.42240		11.33	0	2,424.00
\$ / R	On 29/07/2015	Any day expiry		12.40630	12.40630		12.43310	12.43310		11.48	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	0.03870	0.00004	0.00270	0.00000	0.039	21.53	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	0.08080	0.00008	0.15590	0.00016	0.081	17.83	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	26.92910	0.02693	38.68190	0.03868	26.929	13.10	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Call	7.49280	0.00749	12.63550	0.01264	7.493	14.45	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	12.97	Put	571.19280	0.57119	549.53550	0.54954	571.193	14.45	0	4,600.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	0.21540	0.00022	0.15590	0.00016	0.215	43.66	0	300.00
\$ / R	On 12/08/2015	Any day expiry		12.43600	12.43600		12.46300	12.46300		11.73	0	750.00
\$ / R	On 25/08/2015	Any day expiry		12.46360	12.46360		12.49080	12.49080		11.79	0	98.00
\$ / R	On 26/08/2015	Any day expiry		12.46570	12.46570		12.49290	12.49290		11.82	0	0.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Call	46.62940	0.04663	57.52000	0.05752	46.629	14.34	0	3,600.00
\$ / R	On 26/08/2015	Any day expiry	13.11	Put	690.92940	0.69093	674.62000	0.67462	690.929	14.34	0	3,600.00
\$ / R	On 27/08/2015	Any day expiry		12.46790	12.46790		12.49510	12.49510		11.84	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.40310	0.00040	0.57810	0.00058	0.403	14.95	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	1.53060	0.00153	1.86470	0.00186	1.531	13.76	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	65.87590	0.06588	79.49260	0.07949	65.876	13.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.02380	0.00002	0.01510	0.00002	0.024	22.10	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.47640	12.47640	12.50360	12.50360		11.91	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.49770	12.49770	12.52490	12.52490		11.97	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.50620	12.50620	12.53350	12.53350		11.93	0.00	36,101	553,240.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.67300	0.00067	0.80680	0.00081	0.673	15.26	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,906.94050	1.90694	1,934.39130	1.93439	1,906.940	15.09	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.88800	0.00189	2.33770	0.00234	1.888	13.52	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,508.18640	1.50819	1,535.96200	1.53596	1,508.186	13.44	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.98640	0.00199	2.46200	0.00246	1.986	13.44	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,339.28140	1.33928	1,367.34020	1.36734	1,339.281	12.73	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	3.33410	0.00333	4.15730	0.00416	3.334	12.61	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	3.70630	0.00371	4.62260	0.00462	3.706	12.45	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	4.45720	0.00446	5.28170	0.00528	4.457	12.33	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	9.91290	0.00991	11.11820	0.01112	9.913	11.97	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	11.47590	0.01148	12.76960	0.01277	11.476	11.90	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	920.44190	0.92044	949.16590	0.94917	920.442	11.79	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	14.24190	0.01424	15.66590	0.01567	14.242	11.79	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	15.29010	0.01529	16.75600	0.01676	15.290	11.76	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	23.96320	0.02396	25.66130	0.02566	23.963	11.53	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	57.18680	0.05719	58.95600	0.05896	57.187	11.38	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	563.38680	0.56339	592.45600	0.59246	563.387	11.38	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	532.07390	0.53207	561.07220	0.56107	532.074	11.42	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	501.67170	0.50167	530.55800	0.53056	501.672	11.47	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	486.82450	0.48682	515.63760	0.51564	486.824	11.49	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	80.62450	0.08062	82.13760	0.08214	80.624	11.49	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	465.00880	0.46501	493.69230	0.49369	465.009	11.52	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	416.29810	0.41630	444.57270	0.44457	416.298	11.60	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	396.38920	0.39639	424.44320	0.42444	396.389	11.63	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	273.91600	0.27392	299.63590	0.29964	273.916	11.87	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	227.76940	0.22777	225.59840	0.22560	227.769	11.91	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	244.39740	0.24440	269.21430	0.26921	244.397	11.93	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	240.19590	0.24020	0.00000	0.00000	240.196	11.97	0.00	6,000	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	205.26990	0.20527	226.01150	0.22601	205.270	12.28	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	198.18450	0.19818	218.59110	0.21859	198.185	12.35	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	181.48320	0.18148	201.04010	0.20104	181.483	12.53	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	157.56950	0.15757	175.76610	0.17577	157.570	12.81	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	144.23800	0.14424	161.59200	0.16159	144.238	12.98	0.00	600	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	120.89530	0.12090	136.60870	0.13661	120.895	13.34	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	595.22770	0.59523	582.08480	0.58208	595.228	13.69	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	101.42770	0.10143	115.58480	0.11558	101.428	13.69	0.00	0	4,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	91.35560	0.09136	104.62610	0.10463	91.356	13.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	89.78320	0.08978	102.90850	0.10291	89.783	13.93	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	85.23570	0.08524	97.93700	0.09794	85.236	14.04	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	78.19850	0.07820	90.21650	0.09022	78.199	14.21	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	810.38980	0.81039	793.50890	0.79351	810.390	14.61	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	63.50720	0.06351	73.57710	0.07358	63.507	14.73	0.00	0	17,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	52.74170	0.05274	61.53200	0.06153	52.742	15.21	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	22.31060	0.02231	27.02520	0.02703	22.311	17.50	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	15.04070	0.01504	18.52470	0.01852	15.041	18.56	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	12.51990	0.01252	15.53740	0.01554	12.520	19.09	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	10.75760	0.01076	13.43360	0.01343	10.758	19.55	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.53630	12.53630	12.56390	12.56390		12.25	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	2.30220	0.00230	2.75130	0.00275	2.302	14.07	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	5.42210	0.00542	6.42360	0.00642	5.422	12.85	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	11.05420	0.01105	12.72330	0.01272	11.054	12.18	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	92.21060	0.09221	105.37450	0.10537	92.211	14.70	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	36.76870	0.03677	43.55710	0.04356	36.769	17.35	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	5.48960	0.00549	7.39420	0.00739	5.490	27.54	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.54060	12.54060	12.56820	12.56820		12.32	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.60190	12.60190	12.62980	12.62980		12.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	5.84660	0.00585	6.68380	0.00668	5.847	13.87	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	12.32550	0.01233	13.96070	0.01396	12.325	12.90	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	115.60770	0.11561	129.16720	0.12917	115.608	15.72	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	14.84050	0.01484	18.50700	0.01851	14.840	27.01	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.66420	12.66420	12.69250	12.69250		13.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	10.27410	0.01027	11.15720	0.01116	10.274	13.81	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	19.96490	0.01996	21.62290	0.02162	19.965	12.97	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	130.57960	0.13058	143.39190	0.14339	130.580	16.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	18.17190	0.01817	22.05070	0.02205	18.172	26.22	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.69320	12.69320	12.72160	12.72160		13.14	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.69990	12.69990	12.72830	12.72830		13.16	0.00	16,196	142,411.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,767.23990	1.76724	1,796.58180	1.79658	1,767.240	13.48	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	17.33990	0.01734	18.28180	0.01828	17.340	13.48	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,718.85480	1.71885	1,748.27750	1.74828	1,718.855	13.37	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,526.88780	1.52689	1,556.68410	1.55668	1,526.888	12.92	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,338.13460	1.33813	1,368.38220	1.36838	1,338.135	12.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	57.63800	0.05764	59.64200	0.05964	57.638	12.26	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	58.86070	0.05886	60.86120	0.06086	58.861	12.26	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	78.31750	0.07832	80.19020	0.08019	78.318	12.17	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	86.41010	0.08641	88.19310	0.08819	86.410	12.14	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	104.59360	0.10459	106.12060	0.10612	104.594	12.07	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	125.66200	0.12566	126.81460	0.12681	125.662	12.01	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	752.94430	0.75294	782.01300	0.78201	752.944	12.07	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	719.69020	0.71969	748.47580	0.74848	719.690	12.16	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	713.16700	0.71317	741.89580	0.74190	713.167	12.18	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	180.35620	0.18036	180.55930	0.18056	180.356	12.22	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	687.51650	0.68752	715.98870	0.71599	687.516	12.25	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	347.75580	0.34776	344.71420	0.34471	347.756	12.91	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	482.88100	0.48288	508.13640	0.50814	482.881	12.92	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	478.14330	0.47814	503.29500	0.50330	478.143	12.94	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	468.79450	0.46879	493.73370	0.49373	468.794	12.98	0.00	0	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	352.72620	0.35273	374.59060	0.37459	352.726	13.71	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	321.90540	0.32191	342.76660	0.34277	321.905	13.98	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	294.06200	0.29406	313.92780	0.31393	294.062	14.26	0.00	0	13,241.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	268.92430	0.26892	287.81190	0.28781	268.924	14.53	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	250.59770	0.25060	268.72040	0.26872	250.598	14.75	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	225.91000	0.22591	242.95020	0.24295	225.910	15.09	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	218.39240	0.21839	235.09790	0.23510	218.392	15.20	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	207.68250	0.20768	223.89600	0.22390	207.683	15.37	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	182.16870	0.18217	197.12730	0.19713	182.169	15.83	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	106.82680	0.10683	117.34280	0.11734	106.827	17.79	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	78.60890	0.07861	87.06470	0.08706	78.609	19.07	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	72.71670	0.07272	80.70520	0.08071	72.717	19.42	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	71.45170	0.07145	79.33660	0.07934	71.452	19.50	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	58.66490	0.05866	65.70290	0.06570	58.665	22.72	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.72210	12.72210	12.75070	12.75070		13.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	14.43280	0.01443	15.70990	0.01571	14.433	13.70	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	26.93370	0.02693	28.56630	0.02857	26.934	12.98	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	139.33810	0.13934	151.49230	0.15149	139.338	17.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	22.83550	0.02284	26.30290	0.02630	22.836	26.03	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.77330	12.77330	12.80210	12.80210		13.41	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.80460	12.80460	12.83350	12.83350		13.43	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	107.53480	0.10753	108.09880	0.10810	107.535	12.23	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	442.63100	0.44263	464.72940	0.46473	442.631	13.87	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	398.69680	0.39870	419.72070	0.41972	398.697	14.24	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	161.88100	0.16188	174.02570	0.17403	161.881	17.74	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.84040	12.84040	12.86950	12.86950		13.60	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	81.12160	0.08112	81.35970	0.08136	81.122	12.34	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	117.75080	0.11775	126.99580	0.12700	117.751	19.85	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.86950	12.86950	12.89870	12.89870		13.61	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	119.54380	0.11954	118.61460	0.11861	119.544	12.32	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	170.37130	0.17037	182.16360	0.18216	170.371	18.44	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.90300	12.90300	12.93240	12.93240		13.76	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.90970	12.90970	12.93920	12.93920		13.75	0.00	1,502	14,263.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	43.68670	0.04369	43.48350	0.04348	43.687	13.30	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	84.25400	0.08425	84.14010	0.08414	84.254	12.40	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	125.30620	0.12531	123.24620	0.12325	125.306	12.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	131.41670	0.13142	129.41100	0.12941	131.417	12.33	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	148.78740	0.14879	146.93950	0.14694	148.787	12.33	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	158.07730	0.15808	156.31590	0.15632	158.077	12.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	199.45150	0.19945	198.09060	0.19809	199.452	12.34	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	309.24700	0.30925	326.49910	0.32650	309.247	16.26	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	253.81970	0.25382	269.34270	0.26934	253.820	17.14	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	219.89780	0.21990	233.94240	0.23394	219.898	17.77	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	143.49350	0.14349	151.11000	0.15111	143.494	20.84	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	139.91150	0.13991	146.35020	0.14635	139.911	23.90	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	15.31050	0.01531	18.41310	0.01841	15.310	24.91	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.94330	12.94330	12.97290	12.97290		13.86	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	129.35220	0.12935	126.35670	0.12636	129.352	12.32	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	180.89120	0.18089	192.84340	0.19284	180.891	19.17	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			13.00610	13.00610	13.03640	13.03640		13.99	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	136.86150	0.13686	132.95330	0.13295	136.861	12.32	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	190.79150	0.19079	200.58130	0.20058	190.792	20.02	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.07650	13.07650	13.10810	13.10810		14.29	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	143.20430	0.14320	140.37170	0.14037	143.204	12.30	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	221.33200	0.22133	233.93460	0.23393	221.332	21.56	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.09920	13.09920	13.13120	13.13120		14.29	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	253.51910	0.25352	250.86110	0.25086	253.519	12.57	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	261.02600	0.26103	275.55500	0.27555	261.026	19.40	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.10600	13.10600	13.13810	13.13810		14.30	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.11510	13.11510	13.14740	13.14740		14.30	0.00	0	5,970.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	242.21970	0.24222	239.42550	0.23943	242.220	12.54	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	325.32830	0.32533	342.45200	0.34245	325.328	18.31	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.14920	13.14920	13.18210	13.18210		14.42	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	151.18150	0.15118	150.28720	0.15029	151.181	12.35	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	256.87270	0.25687	266.06580	0.26607	256.873	23.10	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.21390	13.21390	13.24710	13.24710		14.57	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	159.39310	0.15939	159.11090	0.15911	159.393	12.43	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	293.43960	0.29344	300.64970	0.30065	293.440	24.70	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.27700	13.27700	13.30970	13.30970		14.85	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	170.06400	0.17006	168.13040	0.16813	170.064	12.57	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	273.80090	0.27380	284.48230	0.28448	273.801	24.76	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			13.32750	13.32750	13.35970	13.35970		14.98	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.34640	13.34640	13.37850	13.37850		15.00	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	179.52730	0.17953	177.94440	0.17794	179.527	12.66	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	252.95360	0.25295	262.99560	0.26300	252.954	24.52	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.40530	13.40530	13.43680	13.43680		15.12	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	187.09540	0.18710	187.44060	0.18744	187.095	12.74	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	230.30130	0.23030	247.23350	0.24723	230.301	24.25	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.47470	13.47470	13.50560	13.50560		15.31	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	195.26140	0.19526	194.50340	0.19450	195.261	12.81	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	215.83330	0.21583	224.67900	0.22468	215.833	24.26	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.50840	13.50840	13.53900	13.53900		15.31	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.51890	13.51890	13.54940	13.54940		15.41	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	193.34250	0.19334	192.91380	0.19291	193.343	12.69	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	193.37560	0.19338	201.65720	0.20166	193.376	23.84	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.50620	12.50620	12.53350	12.53350		11.93	0.00	44	857.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.69990	12.69990	12.72830	12.72830		13.16	0.00	0	55.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.90970	12.90970	12.93920	12.93920		13.75	0.00	14	101.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.11510	13.11510	13.14740	13.14740		14.30	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.48870	19.48870	19.56110	19.56110		10.37	0.00	1,000	27,844.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	20.77810	0.02078	20.44130	0.02044	20.778	12.15	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	24.43580	0.02444	23.17590	0.02318	24.436	11.46	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	35.99120	0.03599	31.55080	0.03155	35.991	9.98	0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	74.13630	0.07414	90.51060	0.09051	74.136	11.95	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.77750	19.77750	19.85170	19.85170		11.35	0.00	0	4,208.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	49.61470	0.04961	47.14850	0.04715	49.615	11.36	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	381.77130		0.38177		414.85090	0.41485	381.771	12.16		0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	279.62760		0.27963		304.95700	0.30496	279.628	12.83		0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			20.09230		20.09230		20.16850	20.16850		11.99		0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.40250		20.40250		20.48290	20.48290		12.45		0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10086		0.10086		0.10122	0.10122		12.28		0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10257		0.10257		0.10295	0.10295		12.74		0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10452		0.10452		0.10491	0.10491		13.08		0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.64590		13.64590		13.74650	13.74650		11.10		2,314	34,859.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	3.33550		0.00334		3.10660	0.00311	3.336	12.14		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	14.80790		0.01481		12.46680	0.01247	14.808	11.25		0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	28.08550		0.02809		23.93870	0.02394	28.086	10.88		0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	29.87970		0.02988		25.49090	0.02549	29.880	10.84		0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	39.48640		0.03949		32.62560	0.03263	39.486	10.80		0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	61.25170		0.06125		83.39030	0.08339	61.252	12.93		0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	41.48230		0.04148		57.44220	0.05744	41.482	13.61		0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	25.01930		0.02502		35.81030	0.03581	25.019	14.53		0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.66350		13.66350		13.76450	13.76450		11.20		0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	35.89430		0.03589		49.13700	0.04914	35.894	14.39		0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,222.39430		1.22239		1,134.63700	1.13464	1,222.394	14.39		0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.75450		13.75450		13.85630	13.85630		11.79		0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	85.08040		0.08508		102.46010	0.10246	85.080	14.72		0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,250.58040		1.25058		1,166.16010	1.16616	1,250.580	14.72		0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.87750		13.87750		13.98040	13.98040		12.27		0	35,312.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	111.50630		0.11151		97.72170	0.09772	111.506	11.55		0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	444.29000		0.44429		398.46160	0.39846	444.290	12.27		0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	52.66400		0.05266		61.02240	0.06102	52.664	18.25		0	6,682.00
€ / R	On 25/01/2016	Any day expiry			14.00000		14.00000		14.10410	14.10410		12.47		0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	265.38630		0.26539		298.55100	0.29855	265.386	14.27		0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	252.45810		0.25246		284.23920	0.28424	252.458	14.42		0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.13550		14.13550		14.24110	14.24110		12.86		0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.39610		14.39610		14.50620	14.50620		13.37		0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	613.63510		0.61364		565.83440	0.56583	613.635	12.99		0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	359.49220		0.35949		392.50840	0.39251	359.492	16.32		0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.66160		14.66160		14.77260	14.77260		13.96		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			461.56500		461.56500		459.94300	459.94300				0	26.00
AL37	On 05/11/2015	Index Future			468.85300		468.85300		467.21400	467.21400				0	0.00
AL7T	On 06/08/2015	Index Future			547.29900		547.29900		543.42000	543.42000				0	1.00
AL7T	On 05/11/2015	Index Future			555.94000		555.94000		552.01100	552.01100				0	0.00
ALBI	On 06/08/2015	Index Future			499.37300		499.37300		495.91900	495.91900				0	507.00
ALBI	On 05/11/2015	Index Future			507.25800		507.25800		503.75800	503.75800				0	103.00
ALBI	On 04/02/2016	Index Future			515.81900		515.81900		512.26500	512.26500				0	0.00

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 14/09/2015	Foreign Exchange Future	9.24990		9.24990		9.24790	9.24790		10.61	171	2,763.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.35060		9.35060		9.34880	9.34880		11.97	0	8,511.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.46270		9.46270		9.46100	9.46100		12.32	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.57490		9.57490		9.57550	9.57550		12.40	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.66800		9.66800		9.71330	9.71330		11.11	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.81160		9.81160		9.85870	9.85870		11.58	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	147.78320		147.78320		151.86190	151.86190			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	81.77160		81.77160		81.01940	81.01940			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.12260		13.12260		13.17990	13.17990		11.67	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.37170		13.37170		13.43250	13.43250		12.92	0	7,188.00
CNH / R	On 14/09/2015	Foreign Exchange Future	2.00480		2.00480		2.00820	2.00820		11.54	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.02280		2.02280		2.02660	2.02660		12.53	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.83350		1.83350		1.84560	1.84560		13.41	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.86690		1.86690		1.87920	1.87920		12.28	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.49992		125.49992		125.47757	125.47757			0	0.00
EL28	On 05/11/2015	Bond Future	125.91256		125.91256		125.89240	125.89240			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	9.62292		85.01111		9.72478	84.27090			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.71179		82.55285		9.81666	81.80269			0	0.00
ES33	On 04/02/2016	Bond Future	9.79395		83.94716		9.90210	83.18506			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	495.60200		495.60200		492.38200	492.38200			0	472.00
GOVI	On 05/11/2015	GOVI	503.42700		503.42700		500.16600	500.16600			0	28.00
GOVI	On 04/02/2016	GOVI	511.92400		511.92400		508.61200	508.61200			0	0.00
I2025	On 06/08/2015	Bond Future	122.01849		122.01849		121.99652	121.99652			0	38.00
I2025	On 05/11/2015	Bond Future	123.92458		123.92458		123.90477	123.90477			0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2038	On 06/08/2015	Bond Future	125.28136		125.28136		125.14609	125.14609			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.23844		127.23844		127.10341	127.10341			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	123.08421		123.08421		123.06263	123.06263			0	5,722.00
I2046	On 05/11/2015	Bond Future	123.60114		123.60114		123.58162	123.58162			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.25397		132.25397		132.23103	132.23103			0	3,821.00
I2050	On 05/11/2015	Bond Future	134.31984		134.31984		134.29934	134.29934			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	229.00100		229.00100		228.88900	228.88900			0	1,077.00
IGOV	On 05/11/2015	Index Future	232.61700		232.61700		232.50700	232.50700			0	17.00
IGOV	On 04/02/2016	Index Future	236.54300		236.54300		236.43300	236.43300			0	0.00
ILBI	On 06/08/2015	Index Future	621.33200		621.33200		621.01700	621.01700			0	159.00
ILBI	On 05/11/2015	Index Future	631.41300		631.41300		631.09700	631.09700			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000		93.70000		6.30000	93.70000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.34000		93.66000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.45000		93.55000		6.44000	93.56000			0	500.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.47000		93.53000		6.47000	93.53000			0	500.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.58000		93.42000		6.56000	93.44000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.71000		93.29000		6.69000	93.31000			5,000	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.73000		93.27000		6.73000	93.27000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.95000		93.05000		6.93000	93.07000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.15000		92.85000		7.12000	92.88000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.30000		92.70000		7.29000	92.71000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.43000		92.57000		7.42000	92.58000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.63000		92.37000		7.63000	92.37000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12090		0.12090		0.12140	0.12140			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12050		0.12050		0.12050	0.12050			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12050		0.12050		0.12050	0.12050			0	0.00
NGN / R	On 14/09/2015	Foreign Exchange Future	0.06020		0.06020		0.06000	0.06000			0	27,500.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.05590		0.05590		0.05580	0.05580			0	86,700.00
NGN / R	On 14/03/2016	Foreign Exchange Future	0.05400		0.05400		0.05390	0.05390			0	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 22/07/2015	Any day expiry			8.09440		8.09440		8.22490	8.22490		15.50	0	8,000.00
NZ\$ / R	On 22/07/2015	Any day expiry	8.39	Put	301.89610		0.30190		178.40300	0.17840	301.896	19.02	0	8,000.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.13750		8.13750		8.26560	8.26560		9.25	0	0.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.21090		8.21090		8.33810	8.33810		10.55	0	0.00
NZ\$ / R	On 14/03/2016	Foreign Exchange Future			8.29560		8.29560		8.42290	8.42290		11.53	0	0.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09110		1.09110		1.09680	1.09680			12,380	6,890.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09270		1.09270		1.09840	1.09840			0	0.00
QUANTO € / \$	On 14/03/2016	Foreign Exchange Future			1.09500		1.09500		1.10060	1.10060			0	0.00
R186	On 06/08/2015	Bond Future			8.06109		119.39567		8.17284	118.48090		9.46	300	34,791.00
R186	On 06/08/2015	Bond Future	7.65	Call	121.42000		0.12142		61.37000	0.06137	121.420	9.15	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	232.36000		0.23236		125.28000	0.12528	232.360	9.20	0	1,000.00
R186	On 06/08/2015	Bond Future	7.85	Call	409.58000		0.40958		235.07000	0.23507	409.580	9.25	0	20.00
R186	On 06/08/2015	Bond Future	8.05	Call	1,024.29000		1.02429		660.30000	0.66030	1,024.290	9.36	0	75.00
R186	On 06/08/2015	Bond Future	8.35	Call	2,632.51000		2.63251	1,958.71000	1.95871		2,632.510	9.52	0	20.00
R186	On 06/08/2015	Bond Future	8.45	Put	165.03000		0.16503	328.44000	0.32844		165.030	9.59	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	155.65000		0.15565	312.34000	0.31234		155.650	9.59	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	122.64000		0.12264	254.34000	0.25434		122.640	9.62	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	89.87000		0.08987	194.45000	0.19445		89.870	9.65	0	7,229.00
R186	On 06/08/2015	Bond Future	8.68	Put	37.65000		0.03765	91.33000	0.09133		37.650	9.73	0	20.00
R186	On 06/08/2015	Bond Future	8.90	Put	7.11000		0.00711	21.14000	0.02114		7.110	9.87	0	5,350.00
R186	On 05/11/2015	Bond Future			8.12023		121.26071		8.23585	120.33401		9.35	20	520.00
R186	On 05/11/2015	Bond Future	7.73	Call	1,189.83000		1.18983	934.49000	0.93449		1,189.830	9.09	0	169.00
R186	On 05/11/2015	Bond Future	7.86	Call	1,556.05000		1.55605	1,243.76000	1.24376		1,556.050	9.15	0	674.00
R186	On 05/11/2015	Bond Future	8.22	Put	2,113.01000		2.11301	2,557.98000	2.55798		2,113.010	9.33	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	2,009.19000		2.00919	2,440.08000	2.44008		2,009.190	9.35	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Call	3,520.08000		3.52008	2,978.12000	2.97812		3,520.080	9.39	0	843.00
R186	On 05/11/2015	Bond Future	8.35	Put	1,688.22000		1.68822	2,072.96000	2.07296		1,688.220	9.39	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	1,407.76000		1.40776	1,748.12000	1.74812		1,407.760	9.44	0	6,248.00
R186	On 05/11/2015	Bond Future	8.85	Put	631.82000		0.63182	822.03000	0.82203		631.820	9.62	0	843.00
R186	On 05/11/2015	Bond Future	9.00	Put	454.58000		0.45458	602.05000	0.60205		454.580	9.69	0	2,600.00
R186	On 04/02/2016	Bond Future			8.16658		118.01022		8.28644	117.06883		9.15	0	5,512.00
R186	On 05/05/2016	Bond Future			8.20477		120.08612		8.32884	119.13095		9.15	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015	Bond Future			291.56835		291.56835		291.11531	291.11531			0	929.00
R197	On 05/11/2015	Bond Future			296.12297		296.12297		295.66853	295.66853			0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00
R202	On 06/08/2015	Bond Future			235.31107		235.31107		235.27133	235.27133			0	52,787.00
R202	On 05/11/2015	Bond Future			238.98690		238.98690		238.95121	238.95121			0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future			7.92346		102.49608		8.02544	101.93019		7.23	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.17000		0.00017		0.70000	0.00070	0.170	7.62	0	911.00
R2023	On 05/11/2015	Bond Future			7.99340		100.17473		8.09967	99.60194		7.45	0	0.00
R2023	On 04/02/2016	Bond Future			8.05077		101.86625		8.16196	101.28463		7.15	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			7.03131		105.68541		7.11517	105.52248		2.36	19	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	1.16000		0.00116		3.02000	0.00302	1.160	2.45	0	5,000.00
R203	On 05/11/2015	Bond Future			7.12316		103.17146		7.21797	103.00806		2.07	19	19.00
R203	On 04/02/2016	Bond Future			7.17563		104.91387		7.28590	104.74858		1.53	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			8.50655		96.08521		8.60849	95.27543		0.00	101	7,281.00
R2030	On 05/11/2015	Bond Future			8.56691		97.58619		8.67177	96.76586		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			8.59149		100.00958		8.69807	99.10169		0.00	99	1,579.00
R2032	On 05/11/2015	Bond Future			8.65255		97.41759		8.76214	96.49756		0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.70367		99.06318		8.81652	98.12835		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			8.73061		98.05210		8.83243	97.09647		0.00	426	42,638.00
R2037	On 05/11/2015	Bond Future			8.78807		99.58374		8.89255	98.61529		0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.83769		97.00772		8.94508	96.02391		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			7.35416		103.01314		7.44718	102.73788		3.60	28	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.12000		0.00012		0.46000	0.00046	0.120	3.83	0	699.00
R204	On 05/11/2015	Bond Future			7.43976		104.62229		7.54046	104.34477		3.43	28	28.00
R204	On 04/02/2016	Bond Future			7.49742		102.35214		7.60767	102.07077		2.98	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			8.76972		100.07431		8.86642	99.07763		0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.82390		101.63765		8.92304	100.62748		0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.87073		98.97096		8.97250	97.94490		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			8.76442		103.76005		8.86076	102.73874		0.00	0	44,993.00
R2048	On 05/11/2015	Bond Future			8.81968		100.95226		8.91849	99.91698		0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.86816		102.65693		8.96963	101.60515		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			7.56143		99.39024		7.64881	99.06961		4.76	811	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	283.48000		0.28348		189.96000	0.18996	283.480	4.68	0	70.00
R207	On 05/11/2015	Bond Future			7.63801		100.94281		7.73084	100.61913		4.56	21	1,404.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.43	Call	677.78000		0.67778		563.48000	0.56348	677.780	4.47	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	780.64000		0.78064		654.25000	0.65425	780.640	4.49	0	19.00
R207	On 04/02/2016	Bond Future			7.69480		99.00525		7.79424	98.67693		4.19	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	624.89000		0.62489		527.19000	0.52719	624.890	4.06	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	921.22000		0.92122		792.38000	0.79238	921.220	4.12	0	19.00
R207	On 05/05/2016	Bond Future			7.74121		100.74677		7.84767	100.41498		4.19	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,229.57000		1.22957		1,089.47000	1.08947	1,229.570	4.14	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			7.70010		98.18129		7.80240	97.73392		5.86	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.11000		0.00011		0.45000	0.00045	0.110	6.19	0	198.00
R208	On 05/11/2015	Bond Future			7.77172		96.31609		7.87928	95.86366		5.87	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	302.71000		0.30271		393.54000	0.39354	302.710	6.02	0	2,200.00
R208	On 04/02/2016	Bond Future			7.82508		97.94282		7.93873	97.48353		5.49	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			8.66474		79.24837		8.76611	78.46007		14.46	149	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	1,264.20000		1.26420		894.38000	0.89438	1,264.200	14.25	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.46000		0.00046		1.59000	0.00159	0.460	15.25	0	2,914.00
R209	On 05/11/2015	Bond Future			8.71930		77.33923		8.82323	76.54010		15.05	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,216.78000		1.21678		1,473.72000	1.47372	1,216.780	15.15	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,031.65000		1.03165		1,260.01000	1.26001	1,031.650	15.21	0	900.00
R209	On 04/02/2016	Bond Future			8.76505		78.64555		8.87170	77.83360		14.99	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000		0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.88819		179.88819		179.85856	179.85856		0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			180.56696		180.56696		180.54043	180.54043		0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.33083		134.33083		134.30955	134.30955		0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.42918		136.42918		136.41033	136.41033		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			140.28380		140.28380		140.34213	140.34213		0.00	0	1,045.00
R212	On 05/11/2015	Bond Future			142.47513		142.47513		142.53730	142.53730		0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000		0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R213	On 06/08/2015	Bond Future	8.52574		90.12100		8.63226	89.30299		12.36	0	17,330.00	
R213	On 05/11/2015	Bond Future	8.58598		87.98590		8.69547	87.15685		12.83	0	0.00	
R213	On 04/02/2016	Bond Future	8.63812		89.47169		8.75089	88.62932		12.71	0	0.00	
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00	
R214	On 06/08/2015	Bond Future	8.69400		80.54051		8.79029	79.74556		15.21	0	21,939.00	
R214	On 05/11/2015	Bond Future	8.74756		78.50885		8.84623	77.70301		15.80	0	487.00	
R214	On 04/02/2016	Bond Future	8.79425		79.83448		8.89550	79.01571		15.78	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	21,919.91000	21,919.91000		22,013.12000	22,013.12000				0	0.00	
TRY / R	On 14/09/2015	Foreign Exchange Future	4.63870	4.63870		4.66270	4.66270			12.31	0	0.00	
TRY / R	On 11/12/2015	Foreign Exchange Future	4.60380	4.60380		4.62630	4.62630			12.50	0	0.00	
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55940	1.55940		1.55040	1.55040				0	130.00	
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.51460	1.51460		1.50460	1.50460				0	0.00	
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>83,343</b>	<b>3240970.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.40520			100.38678			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.57028			100.54954			0	0.00
AA05	On 22/03/2019	Spot Bond	8.99500		103.86892		9.08500	103.56653			0	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.12484			100.01995			0	0.00
AA07	On 15/04/2021	Spot Bond	9.15000		103.98007		9.25000	103.51267			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		109.91700		10.00000	109.88800			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.29342			101.27154			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.09479			100.07285			0	0.00
AB013	On 21/11/2018	Spot Bond	9.38500		98.29401		9.47500	98.02171			0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.97000		100.00000	10.94342			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000		101.79484		10.84000	101.76565			0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.22348		100.00000	10.20323			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.17592			102.15440			0	0.00
AB09	On 03/05/2017	Spot Bond	8.60500		104.89867		8.68500	104.74217			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.25000		277.71239		2.27000	277.23361			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.02854			101.00962			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.92567			100.90494			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.73961			100.71798			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.75788			100.73571			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.37829			98.36123			0	500,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.07373			100.05385			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.76220			99.74225			0	2,200,000,000.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		101.42567			101.40517			0	0.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		101.46259			101.44153			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.99000		177.61869		2.01000	177.37244			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		177.84751		2.17000	177.78656			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		190.17939		1.82000	190.11605			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.00125		82.32997		8.08130	82.15863			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.00125		82.32997		8.08130	82.15863			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.36000			100.35000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.63470			100.61287			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		99.64000			99.63000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.75000			98.73000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		98.23000			98.21000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.82000			96.80000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.17000			97.15000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.29784			100.27793			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.16300			100.14221			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.81000			95.79000			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		95.10000			95.09000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.81000			94.80000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.54000			94.53000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.43333			100.41337			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.73000		105.65902		6.79000	105.62995			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.02456			100.07984			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.80000			92.79000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.58000			92.57000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000		112.00228		2.55000	113.13647			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		165.51460		2.44000	165.45669			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46500		215.54720		2.46500	215.47165			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.29000			91.29000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.51500		93.58865		9.61500	93.06594			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.63000			103.63000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN71	On 29/03/2016	Spot Bond	0.00000		63.39000			63.39000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.53254			101.51019			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.13000			99.13000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		108.76500			108.79500			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		106.79134		9.63000	106.76390			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.80000			102.80000			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	9.45000		108.08368		9.56000	107.26396			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.85500		92.79074		8.95500	92.35521			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.36000			101.36000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		112.63000			112.63000			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	9.54500		107.39889		9.65500	106.58611			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		92.95000			92.95000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.88134			100.85953			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.77699			101.79556			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.15500		107.40966		8.23500	107.19365			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.33000		103.06286		9.43000	102.60121			420,000,000	710,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.12000		102.22301		9.20500	101.87207			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.56000		102.32789		9.66000	101.80879			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	9.03000	97.89269	9.11500	97.54728			0.00	0	4,410,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.64500	97.44186	9.75500	96.70814			0.00	0	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.44500	104.40319	7.50000	104.34714			0.00	200,000,000	200,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.06000	281.38295	2.08000	280.89830			0.00	0	0.00	
ABSI3	On 31/01/2017	Spot Bond	1.30000	132.76290	1.30000	134.35053			0.00	0	1,000,000,000.00	
ABSI4	On 31/01/2022	Spot Bond	2.05000	135.65271	2.04000	137.47645			0.00	0	0.00	
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01040	100.00000	0.01037			0.00	0	0.00	
ACL028	On 15/09/2015	Spot Bond	10.89000	104.99574	10.95000	104.95526			0.00	0	0.00	
ACL029	On 20/08/2015	Spot Bond	0.00000	101.72422		101.69673			0.00	0	0.00	
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.26071	100.00000	9.23828			0.00	0	0.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	101.76633		101.73814			0.00	0	0.00	
ACL036	On 20/08/2015	Spot Bond	0.00000	102.36334		102.32532			0.00	0	0.00	
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.19814	100.00000	55.06442			0.00	0	0.00	
ACL042	On 20/08/2015	Spot Bond	0.00000	101.68210		101.65530			0.00	0	0.00	
ACL047	On 22/10/2018	Spot Bond	0.00000	75.07922		75.05128			0.00	0	0.00	
ACL04U	On 20/06/2016	Spot Bond	100.00000	55.19814	100.00000	55.06442			0.00	0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000	98.78766		98.76779			0.00	0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000	100.69511		100.67119			0.00	0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000	100.76005		100.73387			0.00	0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000	100.66613		100.64322			0.00	0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000	100.68571		100.66212			0.00	0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000	100.69432		100.67043			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
ACL082	On 30/07/2017	Spot Bond		0.00000	99.78328			99.75925			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	99.78328			99.75925			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	99.78205			99.75789			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	99.78205			99.75789			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	99.78451			99.76062			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	97.16374			100.00000			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.04600		10.00000	111.01700			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	100.55358			100.53134			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	100.67399			100.65081			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	100.69331			100.66945			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	100.70109			100.67696			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	100.68545			100.66186			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.65048			100.62811			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.33000	103.23826		9.41500	102.90360			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL122	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL126	On 20/09/2016	Spot Bond		0.00000	91.43478			100.00000			0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	191.66796			192.49819			0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	191.73644			192.56638			0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	100.66604			100.64312			0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	101.59151			101.56698			0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.09594			101.07391			0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	101.59099			101.56649			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL139		On 30/07/2017	Spot Bond	0.00000	100.46670			100.44393			0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.14504			100.12190			0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.04600		10.00000	111.01700			0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.89163			100.86809			0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.57585			101.55528			0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.66840			100.64541			0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.49028			101.46880			0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.65452			100.63202			0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.62706			100.60551			0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.39091		10.23000	103.36289			0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.61283			100.59176			0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	115.35693			115.60579			0	0.00
ACL167		On 20/06/2019	Spot Bond	9.46000	101.90553		9.55000	101.58916			0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.65210			100.62967			0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	119.65251		1.75000	119.61289			0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.62933			100.60728			0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.64864			100.62592			0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.60998			100.58861			0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.70323			100.67966			0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.93558			101.91465			0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.60302			100.58189			0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.45439			101.43298			0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.64478			100.62219			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL186	On 20/09/2016	Spot Bond	0.00000	100.63831			100.61636			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.67143			100.64833			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.68160			100.65815			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.69187			100.67274			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.87779			100.85848			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.68404			100.66051			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.68404			100.66051			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.71036			100.68549			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.63319			100.61101			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.72261			100.69774			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.17386			102.15134			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.71036			100.68549			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.56170			98.54221			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.69737			100.67337			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.67952			100.65572			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	138.71060			139.33431			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	139.71394			140.34200			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.59450			100.57367			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.58908			100.56844			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.21819			101.19898			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.60380			100.58264			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.73069			99.70912			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.62933			100.60728			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.59528			100.57442			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000		100.59450			100.57367			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.65901			100.63635			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.61888			101.59656			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		99.86214			99.83920			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		99.86443			99.84187			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.99897			100.97545			0	2,262,300,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.78313			101.86519			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.79011			101.81013			1,000,000,000	500,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.32068			101.29699			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		38.27063	100.00000	38.17792				0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.86955	100.00000	13.83595				0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.50912	100.00000	1.50546				0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.23852			101.21783			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.36220						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.44457						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.01929			100.00002			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.02132			100.00003			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.02402			100.00004			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.02017			100.00000			0	500,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	7.94000		100.70129	8.02000	100.62335				0	500,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.02571			100.00000			0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.02975			100.00000			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.50029	100.00000	39.36628				0	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		10.16347		100.00000	10.12898			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.03000		101.59027		9.12000	101.29353			0	4,390,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.54500		114.11820		9.65500	113.45220			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.46500		106.00555		7.52000	105.94999			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.25500		101.28104		9.35500	100.66265			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.02370		100.00000	13.99266			0	0.00
AIR05	On 29/05/2030	Spot Bond	9.91000		102.10784		10.01500	101.27365			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.60617		2.69000	169.54570			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.94810			100.92660			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.54016			100.51847			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.58059			100.55727			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		100.61762			100.59853			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.52436			101.49560			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.61169			100.00000			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		100.62705			100.60550			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.88237			100.00000			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.32848			100.00000			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		94.28000			94.34000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.07354			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
ASN020	On 09/06/2017	Spot Bond	0.00000		114.06684			114.04583			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71500		234.35687		2.71500	234.27312			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.88800			113.86567			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.29692			99.27506			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		112.29092			111.71717			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		113.83086			113.83086			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.57119			101.54860			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.73000		207.78708		2.73000	207.71275			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.56040			100.54077			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.55512			100.53457			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.16405			100.14312			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.02212			100.07792			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		99.97853			99.95726			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		99.85068			99.82922			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		99.81115			99.79001			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.49544			98.49397			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.01764			100.01780			0	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	100.99868			100.97754			0	0.00
ASN068	On 15/06/2018	Spot Bond		0.00000	100.73949			100.71912			0	0.00
ASN069	On 07/02/2020	Spot Bond		0.00000	100.77842			100.75653			0	0.00
ASN070	On 12/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond		0.00000	100.72028			100.70311			0	0.00
ASN073	On 20/07/2018	Spot Bond		0.00000	93.45167			92.74377			0	0.00
ASN074	On 02/07/2016	Spot Bond		0.00000	100.36685			100.34748			0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	37.87922		100.00000	37.79538			0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	21.88285		100.00000	21.82983			0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	21.97618		100.00000	21.92295			0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	21.55616		100.00000	21.50394			0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	30.24183		100.00000	30.16857			0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	40.72245		100.00000	40.62380			0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.82213		100.00000	16.78138			0	0.00
ASN55U	On 29/12/2016	Spot Bond		100.00000	39.99483		100.00000	39.89794			0	0.00
ASN56U	On 29/06/2016	Spot Bond		100.00000	57.84524		100.00000	57.70511			0	0.00
ASN75U	On 20/09/2020	Spot Bond		100.00000	1.04729		100.00000	1.04312			0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.78252			100.76263			0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.54799			100.52878			0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.83122			100.81070			0	0.00
BAW11	On 01/10/2018	Spot Bond		9.03000	105.04378		9.12000	104.77000			0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.63518			100.61664			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.76607			101.74735			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.83559			100.81487			0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.20660			101.18491			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.53000		101.30460	9.63000	100.86612				0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.72000		104.43145	6.78000	104.39994				0	6,127,313,300.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		81.05727	100.00000	80.87912				0	0.00
BAW21	On 24/03/2022	Spot Bond	9.68000		101.11913	9.78000	100.61652				0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.65629		102.63372				0	0.00
BAW8	On 02/10/2017	Spot Bond	8.75500		105.28682	8.83500	105.10261				0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84862		101.44947	10.86034	101.41459				0	480,000,000.00
BAYA04	On 30/09/2015	Spot Bond	10.76733		100.74050	10.76805	100.71110				0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.85272		100.76288	10.85489	100.73292				0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.62596		100.59598				0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92103		100.74915	10.92310	100.71894				0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.68857		100.86099	11.74766	100.70441				0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.64008		100.60943				0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.64008		100.60943				0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.64015		100.60950				0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09862		100.58562	11.11034	100.55036				0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.03276		100.83523	11.04211	100.80157				0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.76733		100.74050	10.76805	100.71110				0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06000		100.91447	11.06000	100.88431				0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12806		100.75984	10.15576	100.71356				0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.38936		101.36176				0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.59389			100.56525			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.59389			100.56525			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.27431		103.97781		7.38838	103.83487			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.53000		99.86970		11.61000	99.70189			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.70845			99.70845			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.45500		98.22149		11.53500	98.04022			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.55563			100.52904			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.52489		9.28000	100.49983			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.58560			100.55737			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.33000		98.01605		11.42000	97.80223			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.56901			100.54157			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.58284			100.55473			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.58284			100.55473			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.90330			99.90330			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.56237			100.53524			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.59750			100.56888			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99590			99.99590			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.59750			100.56888			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.56347			100.53630			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.57815			100.55047			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.59760			100.56898			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.47100			100.44847			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
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.48577			100.46234			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84862	101.61103		13.86034	101.56805			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09139	101.21307		15.12545	101.12798			0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.97519	101.03318		14.01460	100.95998			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.76139			100.72468			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.76139			100.72468			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.76139			100.72468			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.78867			100.75064			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.66552			100.63343			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.68913		100.00000	36.61952			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.66664		100.00000	19.61899			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.89885		100.00000	17.85548			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.04867		100.00000	11.02191			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.04867		100.00000	11.02191			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.35837		100.00000	13.32601			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.57480		100.00000	11.54676			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.99993			99.98194			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.27821			100.25823			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.11493			100.09575			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.58251		100.00000	9.55930			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.58251		100.00000	9.55930			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000	99.45504		100.00000	99.18478			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000	92.17172		100.00000	91.93955			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP96U	On 04/09/2015	Spot Bond	100.00000		89.02439		100.00000	88.80779			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.96000		183.99155		1.98000	183.80943			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.06500		163.57232		8.17000	94.78234			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.06500		163.91900		8.17000	96.06975			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.45000		99.51940		8.56000	98.66787			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	8.13000		99.82672		8.22000	99.59479			0	500,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.57553			100.55791			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		99.99993			99.98073			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.47871			100.46031			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		99.99990			99.97895			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		99.99987			99.97758			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		99.99950			99.97345			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		51.20000		100.00000	40.85968			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		101.71892			101.69875			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.75254			101.73194			0	500,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.76374			101.74301			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.89818			101.87577			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		102.07738			102.05275			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.06595		100.00000	39.96782			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.06595		100.00000	39.96782			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		100.77852			100.75707			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.79314			100.77127			0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.25500	103.86791		8.33500	103.72290			0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.83697			100.81387			0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.91469			100.88941			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.88502		100.00000	22.82958			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.88502		100.00000	22.82958			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.67621			102.64977			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.08000	100.99733		11.16500	100.68322			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	102.01899			101.99212			0	200,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.97000	101.37773		11.05500	101.05663			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	103.47918			103.45822			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	76.16002		100.00000	76.01213			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	101.06150			101.04136			0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.09480			100.07449			800,000,000	900,000,000.00
BID06	On 30/06/2019	Spot Bond		8.64000	101.20429		8.73000	100.88449			0	2,600,000,000.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.14692			100.12853			0	0.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	98.70785			98.72531			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	101.12398			101.10600			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.29811			101.27723			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	101.10972			101.09119			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	101.16423			101.14478			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.26327			101.24216			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.67484			101.64679			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.35661			102.31804			0	0.00	
BSR12	On 25/01/2016	Spot Bond	0.00000	99.86446			99.84171			0	0.00	
BSR13	On 26/07/2016	Spot Bond	0.00000	99.86052			99.83710			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	100.79358			100.76840			0	0.00	
BSR16	On 17/06/2016	Spot Bond	0.00000	100.85764			100.83042			0	0.00	
BSR17	On 19/06/2018	Spot Bond	0.00000	100.93225			100.90307			0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000	98.26059			98.24148			0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000	97.62104			97.60216			0	0.00	
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00	
BTC039	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.98248			0	0.00	
BTC040	On 27/07/2015	Spot Bond	0.00000	99.89508			99.87760			0.00	6,900,000,000	6,900,000,000.00
BTC041	On 28/07/2015	Spot Bond	0.00000	99.87841			99.86104			0	0.00	
BTC043	On 04/08/2015	Spot Bond	0.00000	98.66449			98.68207			0	0.00	
BTC045	On 13/08/2015	Spot Bond	0.00000	99.59513			99.57753			0.00	19,500,000,000	10,000,000,000.00
BTC046	On 24/08/2015	Spot Bond	0.00000	99.40234			99.38476			0	0.00	
BTC047	On 21/08/2015	Spot Bond	0.00000	99.45348			99.43585			0	0.00	
BTC048	On 04/09/2015	Spot Bond	0.00000	99.20169			99.18394			0	0.00	
BTC049	On 07/09/2015	Spot Bond	0.00000	99.14872			99.13099			0	0.00	
BTC051	On 11/09/2015	Spot Bond	0.00000	98.80353			98.79294			0	0.00	
BTC052	On 07/10/2015	Spot Bond	0.00000	98.62160			98.60393			0	0.00	
BTC054	On 14/01/2016	Spot Bond	0.00000	100.25690			100.23851			0	0.00	
BTC055	On 21/10/2015	Spot Bond	0.00000	98.37563			98.35797			0	0.00	
BTC056	On 19/10/2015	Spot Bond	0.00000	98.41010		100.00000	80.04386			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BTC057	On 19/01/2016	Spot Bond	0.00000		100.11241			100.09367			0.00	19,400,000,000	9,700,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.84067		100.00000	37.74899			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.48560			100.46351			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.50333			100.48043			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.70312			100.68212			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.37478			101.35337			0.00	0	1,500,000,000.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.76135		100.00000	18.71589			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.45500		108.51477		9.53500	108.38883			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.66338			103.63963			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	7.80500		104.19864		7.88500	104.11510			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.53000		101.12771		12.62000	100.87156			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.44685			99.41896			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.83000		101.86872		12.92000	101.59031			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.90500		102.50214		8.98500	102.34470			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.46140			98.43471			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.83000		98.99488		12.92000	98.69122			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.89224			101.87295			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.76664			94.74318			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.44349			101.42256			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.48000		94.41466		10.58000	94.03654			0.00	0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.50974			101.48654			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.97000		114.95663		10.08000	114.28077			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.00000		110.58321		10.11000	109.87815			0.00	4,000,000	1,002,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	9.89500	111.60441		10.00500	110.86859			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.34839			101.31718			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.65500	103.97947		11.73500	103.89548			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.64261			100.61335			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.72681			103.69797			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.04640		10.00000	111.01740			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.35713			100.33141			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.75919			100.73299			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	99.92370			99.89829			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	11.05957		100.00000	11.02466			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	19.18861		100.00000	19.14212			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	19.73601		100.00000	19.67439			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	99.95802			99.91600			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.22374			101.19961			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.51333			100.48876			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.53277			100.50725			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.55545			100.52885			0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.30287			102.26586			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.27935			102.24273			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000		102.40363			102.36496			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.66616			100.64324			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.04542			101.02567			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.53746	10.11000		100.51051			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.32251			100.30093			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.17780	2.76000		125.13284			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		125.18233	3.14000		125.13612			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.19135	8.25000		103.16869			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000		127.16172	2.74000		127.18638			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.43050	2.40000		124.38714			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.92715			100.89517			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.53500		102.17194	8.59000		102.08491			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.02151			100.00000			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.02006			99.99984			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.58500		102.21998	8.64000		102.13240			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.58500		102.21998	8.64000		102.13240			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.63500		101.03749	8.69000		100.94355			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.68182			100.65837			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.74914			100.72335			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600	10.00000		111.01700			0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600	10.00000		111.01700			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.42929			101.40874			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.26804			101.24618			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.78046		9.35000	103.75426			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.78046		9.35000	103.75426			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.25073			101.22965			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.95286			100.93141			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.32929			101.30832			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.32929			101.30832			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.32929			101.30832			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.87786			100.85618			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.26000		104.23652		9.35000	103.93341			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.42562			102.42074			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		104.09409			104.07086			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.90043			100.87908			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.89669			100.87547			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.95511			100.93347			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.26903			101.24826			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.42754			101.40283			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.09462			101.07317			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.72740			101.70648			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.60225			100.58114			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		101.86082			101.83960			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		101.49226			101.47078			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.79942			100.77451			0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.62445			100.59936			0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.47515			102.45217			0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.04600		10.00000	111.01700			0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.39596			100.37100			0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.61771			100.59290			0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.42523			100.40017			0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.72645			100.70145			0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.39601			100.37106			0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.81854			100.79399			0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.50802			100.48350			0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	144.89652			144.89652			0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.79295			101.76886			0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	144.73336			144.73336			0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	144.36575			144.36575			0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	144.72800			144.72800			0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	142.13838			142.13838			0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	142.99995			142.99995			0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.63610			101.61152			0	0.00
CLN314		On 14/11/2022	Spot Bond	10.79500	95.49564		10.89500	94.99289			0	0.00
CLN315		On 20/03/2023	Spot Bond	11.31500	97.03752		11.41500	96.52726			0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.48577			100.46234			0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.71961			100.69440			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000		101.59926			101.57524			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		99.93299			99.91067			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		99.75517			101.97219			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		101.93857		8.80500	101.91471			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.63319			100.61101			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		99.93234			99.90980			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		139.38979			139.38979			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.67335			100.64977			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.71807			100.69292			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.69755			100.67355			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.96315			100.92993			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.89549			81.83831			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.76017			100.73400			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.48577			100.46234			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		125.78371			125.78371			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		125.97135			125.97135			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		99.84015			99.81736			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.83101			100.80192			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.48855			100.46499			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.95730			100.92429			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.79119			100.76394			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.61128			100.59027			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.69649			100.67210			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		99.84168			99.81910			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond	0.00000		101.55127			101.52992			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.47464			100.45174			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		99.86105			99.84107			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.16550			101.14431			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		99.79679			99.77426			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		99.93340			99.91122			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.57746			100.55722			0	0.00
CLN362	On 20/03/2024	Spot Bond	9.97500		106.78236		10.07500	106.17220			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.64689			100.62464			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		102.01276			101.98562			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.11500		108.85945		12.21500	108.28200			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		102.09532			102.06705			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.14500		108.68318		12.24500	108.13487			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.15029		10.02000	105.12190			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		102.09532			102.06705			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		99.85870			99.83518			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.76424			100.73748			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.63706			100.61516			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.65038			100.62801			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.65053			100.62816			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.50635			100.48192			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.48000		104.99969		9.58000	104.53865			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond		0.00000	100.59856			100.00000			0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.69880			100.67433			0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	103.38433		10.57000	103.35539			0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	103.64390		11.00000	103.61375			0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98134			0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.72847			100.70338			0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	99.98044			99.96104			0	0.00
CLN384	On 20/09/2024	Spot Bond		11.90500	104.69752		12.00500	104.11465			0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.77807			100.75083			0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.65026			100.62789			0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	99.85841			99.83472			0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.69355			100.66969			0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.42580			100.40446			0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.59951			100.57891			0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.60225			100.58114			0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	90.23934			90.23934			0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.63705			100.61474			0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	101.01926			100.99812			0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.69110			100.66689			0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.87925			100.84846			0	0.00
CLN398	On 14/11/2022	Spot Bond		0.00000	101.54030			101.51718			0	0.00
CLN399	On 14/11/2022	Spot Bond		0.00000	101.53108			101.50811			0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.63705			100.61474			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN401	On 20/06/2020	Spot Bond		0.00000	100.71807			100.69292			0	0.00
CLN402	On 30/06/2017	Spot Bond		0.00000	100.46532			100.44305			0	0.00
CLN403	On 30/06/2017	Spot Bond		0.00000	100.45234			100.43051			0	0.00
CLN404	On 21/02/2018	Spot Bond		0.00000	101.37407			101.34611			0	0.00
CLN405	On 20/06/2016	Spot Bond		0.00000	100.56351			100.54376			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	100.64091			100.61847			0	0.00
CLN408	On 25/07/2016	Spot Bond		0.00000	99.89884			99.88200			0	0.00
CLN409	On 18/07/2020	Spot Bond		0.00000	100.20677			100.18087			0	0.00
CLN410	On 20/09/2020	Spot Bond		0.00000	100.27177			100.24701			0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	42.17558		7.01000	42.16775			0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	172.73579			170.63046			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		8.45000	149.67017		8.55500	98.70534			0	0.00
CLN88	On 28/04/2028	Spot Bond		8.06500	163.57232		8.17000	36.67295			0	0.00
CLN89	On 02/03/2028	Spot Bond		8.06500	163.91900		8.17000	37.12424			0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	98.25775			100.00000			0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	98.24285			100.00000			0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.25481			100.23120			0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.60055			100.57762			0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.68962			100.66590			0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.64578			100.62357			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.65445			100.63195			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.25155			100.22862			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.64478			100.62219			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		99.93299			99.91067			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.58753			100.56695			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.63484			100.61302			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.63092			100.60924			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.63479			100.61296			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.64478			100.62219			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		101.36740			101.34332			0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.14302			100.03532			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.71500		106.05422		8.76500	107.45306			0	0.00
COJ04	On 05/06/2018	Spot Bond	8.58000		102.16358		8.66000	101.93871			0	843,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.12000		112.63924		10.22000	112.03741			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.18000		102.56278		7.24000	102.51987			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.69000		108.15941		9.79000	107.69095			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.75500		103.63453		9.85500	103.01453			0	0.00
COT01	On 03/04/2023	Spot Bond	10.12500		97.34597		10.22500	96.81337			0	0.00
COT02	On 03/04/2028	Spot Bond	10.79500		98.94335		10.90500	98.18973			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.79500		91.99338		10.90500	91.26537			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		101.17413			101.15277			0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.63382			101.61513			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.83773		100.00000	10.81147			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.18279			101.16243			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.59535			100.57417			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000		101.15903			101.13755			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.95671			102.93726			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.74830			101.72866			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.07017	100.00000		10.04578			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.45774	100.00000		12.42756			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.45500		98.19761	11.55500		97.66333			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.48976	100.00000		17.44739			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.48807	100.00000		9.46509			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.20460	100.00000		18.16051			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		99.90176			99.88405			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.78000		100.28926	7.86000		100.11183			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.18368			101.16423			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.10528			101.08630			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.93370			100.91460			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		97.61224	100.00000		97.35870			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.88560			100.86478			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.27253			100.24962			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.30202			103.28225			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.61593			101.59588			800,000,000	400,000,000.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.82948			100.80043			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		99.89402			100.00000			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.72192			100.69664			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		54.70053			54.65406			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DV2021	On 18/06/2021	Spot Bond	9.25000	99.81457	9.35000	99.34609	0.00	0	0.00	0	0.00	
DV21	On 15/06/2016	Spot Bond	7.43500	107.93538	7.49000	107.86406	0.00	0	0.00	0	0.00	
DV22	On 07/02/2020	Spot Bond	8.99000	105.95872	9.07500	105.61847	0.00	0	8,079,401,500.00	0.00	0.00	
DV23	On 27/02/2023	Spot Bond	9.40500	107.13982	9.50500	106.56860	0.00	0	1,050,000,000.00	0.00	0.00	
DV24	On 18/02/2024	Spot Bond	9.38500	105.85091	9.48500	105.23896	0.00	0	0.00	0.00	0.00	
DV29	On 18/02/2029	Spot Bond	9.46000	109.09008	9.56500	108.24563	0.00	0	0.00	0.00	0.00	
DVC007	On 15/09/2015	Spot Bond	0.00000	100.66798		100.64914	0.00	0	0.00	0.00	0.00	
DVC008	On 20/11/2015	Spot Bond	0.00000	101.17864		101.15928	0.00	0	0.00	0.00	0.00	
DVC010	On 15/09/2015	Spot Bond	0.00000	100.74263		100.72377	0.00	0	0.00	0.00	0.00	
DVC011	On 11/06/2016	Spot Bond	0.00000	100.78267		100.76335	0.00	0	0.00	0.00	0.00	
DVC012	On 26/01/2016	Spot Bond	0.00000	99.88673		99.86788	0.00	0	0.00	0.00	0.00	
DVC013	On 25/06/2016	Spot Bond	0.00000	100.47659		100.45728	0.00	0	0.00	0.00	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000	101.29193		101.27344	0.00	0	0.00	0.00	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000	100.24500		100.22544	0.00	0	500,000,000.00	0.00	0.00	
DVF18	On 30/03/2018	Spot Bond	0.00000	99.93806		99.91780	0.00	300,000,000	300,000,000.00	0.00	0.00	
E170	On 01/08/2020	Spot Bond	8.10000	128.28511	8.18500	127.86531	0.00	0	2,000,000,000.00	0.00	0.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	95.56968		95.51820	0.00	0	0.00	0.00	0.00	
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0.00	
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0.00	
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00	0.00	0.00	
EL037	On 31/01/2037	Spot Bond	2.42500	99.41614	2.43000	100.44900	0.00	0	0.00	0.00	0.00	
EL28	On 02/05/2028	Spot Bond	2.18000	125.04489	2.18000	125.00207	0.00	0	6,496,600,000.00	0.00	0.00	
EL29	On 19/11/2029	Spot Bond	2.18000	112.53955	2.18000	112.50099	0.00	0	0.00	0.00	0.00	
EL30	On 29/07/2030	Spot Bond	2.10000	113.36188	2.10000	113.32318	0.00	0	0.00	0.00	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.31500		103.24658		2.31500	103.21080			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40500		99.84848		2.41000	100.88390			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.53000		103.83537		9.63000	103.40793			11,400,000	5,700,000.00
EMM02	On 11/03/2021	Spot Bond	9.43000		109.36545		9.53000	108.89397			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.84500		103.28814		9.95500	102.62125			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.09500		97.55459		10.20000	97.08712			0	0.00
EMM05	On 17/04/2029	Spot Bond	10.23500		104.61916		10.34000	104.11079			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	9.94500		101.90715		10.25000	101.46691			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.31227			101.29216			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.19876			99.17785			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.80044			100.78008			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.62705			101.60621			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.56476			101.54475			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.48194			101.46304			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.89796			102.87838			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.15041			101.13064			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.16471			101.13854			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		98.93474			98.91079			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.15192			99.12746			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.11000		99.02464		10.20000	98.79296			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.34886			97.32637			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.85707			98.82919			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.40505			101.38352			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.49210			101.46919			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000	101.38115			101.36195			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.04600		10.00000	111.01700			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.27497			101.25468			200,000,000	100,000,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.32701			101.30587			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.26457			101.24444			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.30793			101.28710			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.28323			101.26364			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.26580			101.24648			0	0.00
ES15	On 30/08/2015	Spot Bond	6.40000	103.15152		6.40000	103.13357			0	0.00
ES18	On 20/04/2018	Spot Bond	7.95500	105.44426		8.04500	105.19901			0	4,408,363,500.00
ES23	On 25/01/2023	Spot Bond	8.64000	107.29377		8.74000	106.70064			0	52,792,533,200.00
ES26	On 02/04/2026	Spot Bond	8.89500	95.22052		9.00500	94.48773			0	10,632,021,100.00
ES33	On 15/09/2033	Spot Bond	9.60000	84.70294		9.70000	83.95157			0	30,944,411,100.00
ES42	On 25/04/2042	Spot Bond	9.67000	90.86263		9.76500	90.02730			0	86,483,318,900.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.27093			100.24859			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	98.39716			98.37684			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.22177			101.20074			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.07652			100.05745			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.53340			100.51198			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	101.31490			101.29375			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	101.19466			101.17551			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.96369			100.94438			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	101.99389			101.97434			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000	101.38658			101.36677			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000	100.77284			100.75302			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000	100.72560			100.70671			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.48370		100.00000	12.45345			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.15001		100.00000	12.12058			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.75893			100.73801			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.81040			99.78658			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.84653			100.82316			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.90486			100.87985			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.43000	98.01885		9.52000	97.74073			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.77563			100.75698			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.77556			100.75691			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.87481			99.85380			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.92253			102.89895			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.13242			101.10964			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.15102			101.12786			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.18000	100.53394		10.28000	100.07597			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	101.14013			101.11387			0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000	100.34525			100.31851			0	0.00
FRB17	On 08/01/2027	Spot Bond	0.00000	100.35001			100.32287			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.28000	105.81705		10.37000	105.52640			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.88631			101.86099			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.05000		135.65271		2.04000	137.47645			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.09000		280.79956		2.11000	280.31585			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500		114.78312		2.26500	115.91732			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000		155.76892		3.01000	155.71201			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22500		194.18667		3.22500	194.11462			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.00000		105.61572		7.06000	105.58589			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59500		66.95779		7.59600	66.94142			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40100		42.58034		9.40200	42.56814			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000		41.22125		9.64000	41.20920			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.34430			101.31579			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.76800			100.74155			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.66621			100.64330			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.73044			100.70530			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		100.71036			100.68549			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		100.67721			100.65349			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.84867			100.00000			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		100.69880			100.67433			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	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
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	100.74270			100.71670			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.91364			100.88165			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.88689			100.85584			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.45509		100.09221	22.40065			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.63474			100.61250			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.41470			109.44313			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.85378			100.82435			0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.33386			101.31883			0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.71468			100.69008			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC151	On 20/09/2017	Spot Bond	0.00000		98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000		100.72254			100.69767			0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000		100.66067			100.63795			0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000		100.66409			100.64083			0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000		100.86777			100.83738			0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000		100.65250			100.62965			0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500		66.37975		13.22500	66.35628			0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.61541			100.59384			0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.61617			100.59459			0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.91658			100.88498			0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.64401			100.62145			0	0.00
FRC169	On 31/01/2025	Spot Bond	3.49500		104.48059		3.49500	104.44095			0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.67181			100.64828			0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.67181			100.64828			0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		103.45675			103.43239			0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.48577			100.46234			0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.68901			98.66591			0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.63319			100.61101			0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.61849			100.59683			0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.99212			101.96525			0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.72346			100.69812			0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.51722			101.49541			0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.97146			101.94488			0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		102.10801			102.08227			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC183		On 20/12/2018	Spot Bond	0.00000	100.82948			100.80043			0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.65791			100.63486			0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.84916			100.81990			0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.61153			100.59011			0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.66409			100.64083			0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.66409			100.64083			0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.72535			100.70541			0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.40189			100.38067			0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.42345			100.40109			0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.45143			100.43166			0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.04600		10.00000	111.01700			0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.26409			100.24363			0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	100.70112			100.67656			0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	100.24441			100.22384			0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	100.43288			100.41308			0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	100.22171			100.20113			0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	100.22231			100.20167			0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	100.08184			100.06142			0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	100.07385			100.05546			0	0.00
FRC202		On 17/04/2017	Spot Bond	0.00000	100.08184			100.06142			0	0.00
FRC203		On 17/04/2016	Spot Bond	0.00000	100.07353			100.05522			0	0.00
FRC204		On 06/05/2017	Spot Bond	0.00000	101.74105			101.71868			0	0.00
FRC205		On 06/05/2017	Spot Bond	8.75000	101.80366		8.75000	101.77972			0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC206	On 20/06/2019	Spot Bond			0.00000		100.61389			100.59198			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond			100.00000		10.18943		100.00000	10.16474			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond			100.00000		9.34095		100.00000	9.31832			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond			0.00000		95.56030			95.53844			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			100.00000		11.70962		100.00000	11.68126			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond			0.00000		100.68724			100.66318			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond			100.00000		24.96137		100.00000	24.90024			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond			0.00000		101.66724			101.64555			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond			100.00000		9.88994		100.00000	9.86598			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond			100.00000		24.02335		100.00000	23.96515			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond			0.00000		101.66720			101.64551			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond			100.00000		23.99219		100.00000	23.93407			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond			0.00000		101.66311			101.64147			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond			0.00000		101.57921			101.55871			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond			0.00000		101.74384			101.72208			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond			0.00000		101.63725			101.61688			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond			2.86000		131.05225		2.85000	131.08158			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond			0.00000		101.46606			101.44593			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond			0.00000		101.44670			101.42684			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond			0.00000		101.44670			101.42684			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond			0.00000		101.38690			101.36493			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond			0.00000		100.83217			100.81213			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond			0.00000		100.69042			100.67028			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond			0.00000		100.54174			100.51582			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
FRC230	On 20/06/2020	Spot Bond	0.00000		100.69880			100.67433			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.54086			100.51979			0	0.00
FRC232	On 15/07/2016	Spot Bond	0.00000		100.11969			100.09972			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.71311			100.68857			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.95870			100.93554			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.92031			101.89828			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.39000		127.05618		3.38000	127.08244			0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.72563			100.70065			0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.73267			100.70745			0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		126.68649		3.43000	126.71247			0	0.00
FRC71	On 31/01/2022	Spot Bond	3.42000		126.83422		3.41000	126.86030			0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		131.79925		2.62000	131.75240			0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		141.04040		2.69000	103.48558			600,000,000	300,000,000.00
FRC76	On 28/07/2017	Spot Bond	0.00000		102.15458			102.12970			0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.63480			100.61298			0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.72097			100.69616			0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.83666			100.80783			0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.80698			100.77918			0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.68183			100.65796			0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.68107			100.65722			0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.70095			100.68170			0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		13.02075		100.00000	12.98920			0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		57.80141		100.00000	57.66139			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.30559		100.00000	28.23702			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRD11U	On 08/11/2016	Spot Bond	100.00000		39.87854		100.00000	39.75404			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.68719		100.00000	11.65887			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.57491			100.55793			5,000,000,000	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.03741			101.01735			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.14036			102.12016			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.79840			99.77828			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.50313			98.48647			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.66099			98.64526			0	200,000,000.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.41174			101.38775			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.20800		103.29711		2.20800	103.26165			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		113.22537		2.53000	113.08786			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		99.99975			99.98127			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.94371		10.38000	99.91557			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.94371		10.38000	99.91557			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		100.66126			100.63634			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		110.53158		2.67000	110.39741			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66500		209.65852		2.66500	209.58391			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		111.10223		2.64000	110.96736			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69500		208.79223		2.69500	208.71775			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		102.20391			102.17666			0	0.00
FRS114	On 31/01/2025	Spot Bond	2.35000		115.12004		2.35000	115.07995			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		109.40089		2.73000	109.26812			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		53.09800			53.95400			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.39785			101.38008			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83000		107.45578		2.83500	107.32541			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81500		205.37050		2.81500	205.29658			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86500		203.96504		2.86500	203.89137			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		101.38809		2.28000	101.35300			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89500		203.12743		2.89500	203.05389			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10500		102.55756		3.11000	102.43326			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		155.11036		3.05000	155.05354			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55500		95.11844		3.56000	95.00337			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		155.27469		3.04000	155.21786			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.32274			101.30411			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		154.21545		3.10000	154.15769			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40500		189.81665		3.40500	189.74749			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		95.91415			95.50365			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48500		96.08535		3.49000	95.95434			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45500		96.55697		3.46000	96.42435			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26500		98.51248		3.27000	99.71229			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.42955		2.91000	157.37247			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17500		195.50974		3.17500	195.43749			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.21000		278.48037		2.23000	278.00036			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.10000		280.60542		2.12000	280.12201			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.82000		267.03841		2.84000	266.57673			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		133.69190		2.51000	133.72329			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS49	On 27/10/2020	Spot Bond	0.00000		101.80461			101.78402			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		131.50490		2.04000	133.27288			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.02083			100.00000			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.30830			100.28616			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.70112			101.67992			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		109.01548		2.51000	110.07498			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		30.91899		104.97509	30.84077			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.45244		101.07593	34.36818			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		27.94098		100.44759	27.87301			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		32.91068		100.76967	32.83041			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	2.18500		118.47231		2.18500	118.43169			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		116.50291		2.21000	116.46280			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.89704			98.89595			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		116.20501		2.24000	116.16491			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.29881			101.27512			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.30000		350.64978		2.32000	350.04510			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.57388			101.55307			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.20131			101.17983			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	7.40500		103.41291		7.46000	103.33228			0	0.00
FRX17	On 15/09/2017	Spot Bond	7.94500		104.01735		8.02500	103.83860			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX18	On 14/04/2018	Spot Bond	8.18000		108.36454		8.27000	108.11661			0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.83000		102.21565		8.92500	101.85567			500,000,000	1,260,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.10000		101.20632		9.23000	100.65865			0	0.00
FRX23	On 28/02/2023	Spot Bond	9.88500		91.75981		10.00500	91.15258			480,000,000	240,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.96500		105.89762		10.08500	105.12888			0	0.00
FRX26	On 01/10/2026	Spot Bond	10.33500		97.38760		10.44500	96.67153			2,400,000,000	1,700,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.65000		98.02001		10.79000	97.02618			0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.77000		94.42569		10.90500	93.46933			0	0.00
FRX45	On 14/04/2045	Spot Bond	10.13000		82.20456		10.22500	81.45669			0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.56813			100.54862			0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.57599			100.55620			0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.59557			100.57511			0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.62694			100.60539			0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.65046			100.62809			0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.75223			100.72633			0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		101.21476			101.19560			0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		101.08133			101.06200			0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.26032			101.24041			0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.31092			101.29019			0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.35307			101.33165			0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.53845			101.51399			0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		59.50848		100.00000	59.36432			0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.98387		100.00000	9.95968			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.67501		100.00000	1.67096			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28102	100.00000	0.28034				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.26071	100.00000	9.23828				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.55369	100.00000	1.54993				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26067	100.00000	0.26003				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.19391		100.08887				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.25500		102.94981	9.33500	102.79892				0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.88408		101.86369				0.00	0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.17121		101.15027				0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.18659		101.16538				0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.28656		101.26356				0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.40943		101.38421				0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.48612		101.45952				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.25991		101.24216				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
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.67215		100.00000	10.64630			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.03999		100.00000	21.98660			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.11820		100.00000	12.08884			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.90016		100.00000	9.86925			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		99.87836			99.85812			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		99.87362			99.85258			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		99.86771			99.84570			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		99.85951			99.83614			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		101.81274			101.79391			0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.12461			100.01978			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.41877			101.39928			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.84343			100.82258			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.34795			101.32624			500,000,000	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.56620			100.54525			0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.90766			100.88584			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.73863			99.71432			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.20507		100.00000	11.17792			0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.75946			100.73857			0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.62673			101.60654			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		101.64589			101.62545			0	0.00
HILC21	On 07/08/2015	Spot Bond	0.00000		101.33089			101.31315			0	0.00
HILC22	On 13/10/2015	Spot Bond	0.00000		100.49007			100.47192			0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.51442	99.95884		7.51442	99.97941				8,000,000,000	4,000,000,000.00
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		100.00000		0.00000	100.00000			9,000,000,000	3,000,000,000.00
HMS1C5	On 19/07/2015	Spot Bond	8.51438	99.95337		8.51438	99.97668				9,000,000,000	3,000,000,000.00
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		100.00000		0.00000	100.00000			2,200,000,000	2,200,000,000.00
HMS1D5	On 19/07/2015	Spot Bond	8.96455	99.95091		8.96455	99.97544				5,400,000,000	1,800,000,000.00
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		100.00000		0.00000	100.00000			3,008,000,000	2,880,000,000.00
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		100.07992			100.05999			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.14465			100.03670			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.57789			101.55616			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.13500		105.27768		9.21500	105.13572			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.52161			101.49744			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.42898			101.40632			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.34500		105.41096		8.43000	109.89527			0	1,484,600,000.00
HWAY23	On 07/12/2023	Spot Bond	1.98000		282.94570		2.00000	282.45857			0	2,400,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		289.90146		1.98000	289.36264			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.60000		96.71718		9.70000	100.46333			0	1,803,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.64000		96.31902		9.74000	100.05554			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		83.25117		100.00000	83.06451			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.02170		100.00000	37.92960			800,000,000	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.08543		100.00000	37.99317			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		121.57619		1.60000	122.71048			1,000,000,000	37,825,591,900.00
I2033	On 28/02/2033	Spot Bond	1.87000		100.97440		1.87000	100.94065			0	0.00
I2038	On 31/01/2038	Spot Bond	1.90500		124.82725		1.91000	125.99503			20,300,000,000	26,717,627,800.00
I2046	On 31/03/2046	Spot Bond	2.06000		122.63804		2.06000	122.59640			1,200,000,000	69,601,227,300.00
I2050	On 31/12/2050	Spot Bond	2.02000		131.77458		2.02000	131.73000			3,020,000,000	98,891,702,300.00
IBL21	On 15/03/2016	Spot Bond	8.13500		104.14422		8.19000	104.08687			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.00500		108.11406		8.08500	107.89754			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.95500		103.80393		8.01000	103.72551			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		101.61591			101.59586			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.46000		132.44486		1.46000	134.03193			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond	2.12000	135.08662	2.11000	136.90987			0.00	0	0.00	
IBL38	On 02/04/2017	Spot Bond	0.00000	100.95379		100.93340			0.00	0	0.00	
IBL39	On 02/04/2018	Spot Bond	8.12500	104.13715	8.20500	103.92204			0.00	0	0.00	
IBL42	On 15/06/2017	Spot Bond	0.00000	101.37337		101.35310			0.00	0	0.00	
IBL43	On 15/11/2015	Spot Bond	0.00000	101.37808		101.35899			0.00	0	0.00	
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.04600	10.00000	111.01700			0.00	0	0.00	
IBL45	On 21/12/2018	Spot Bond	8.76000	98.44027	8.85000	98.15994			0.00	0	0.00	
IBL46	On 15/01/2020	Spot Bond	9.19000	93.11566	9.27500	92.79997			0.00	0	2,340,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000	100.66244		100.64291			0.00	0	0.00	
IBL49	On 02/04/2018	Spot Bond	8.73500	98.88248	8.81500	98.67444			0.00	0	0.00	
IBL50	On 02/08/2020	Spot Bond	9.24000	103.68842	9.32500	103.32814			0.00	0	0.00	
IBL52	On 31/07/2016	Spot Bond	0.00000	99.74427		101.50339			0.00	0	500,000,000.00	
IBL53	On 31/07/2018	Spot Bond	0.00000	98.88384		100.69257			0.00	0	0.00	
IBL54	On 31/07/2016	Spot Bond	7.58000	99.48319	7.63500	103.02613			0.00	0	0.00	
IBL55	On 31/07/2018	Spot Bond	8.54000	98.65461	8.63000	102.44256			0.00	0	0.00	
IBL56	On 31/01/2019	Spot Bond	0.00000	101.80905		101.78771			0.00	0	0.00	
IBL57	On 13/02/2017	Spot Bond	0.00000	101.33778		101.31890			0.00	0	0.00	
IBL58	On 13/02/2017	Spot Bond	7.77500	104.78687	7.85500	104.64807			0.00	0	0.00	
IBL59	On 17/02/2019	Spot Bond	8.50000	106.05566	8.59000	105.75529			0.00	0	0.00	
IBL60	On 17/02/2024	Spot Bond	9.60500	108.08726	9.70500	107.47163			0.00	0	0.00	
IBL61	On 31/03/2019	Spot Bond	0.00000	100.41992		100.39983			0.00	0	0.00	
IBL62	On 24/04/2017	Spot Bond	0.00000	99.94615		99.92812			0.00	0	0.00	
IBL63	On 29/07/2017	Spot Bond	0.00000	99.75974		99.74110			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	
IBL64	On 29/07/2019	Spot Bond			0.00000		99.84972			99.83077			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		99.84643			99.82708			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.80582			100.78532			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.85000		131.12903	2.84000	131.15841				0.00	0	0.00
IBL68	On 29/06/2018	Spot Bond			0.00000		100.45509			100.43434			0.00	0	0.00
IBL69U	On 22/07/2018	Spot Bond			100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01049	100.00000	0.01047				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.04194			100.02427			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		99.98136			99.96278			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.23000		98.38678	9.33000	97.96339				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.18088			101.16096			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.09025			101.06972			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.89500		99.40805	10.00500	98.73293				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		99.86367	5.00000	102.34630				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.26277	5.00000	101.24911				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.39802	4.00000	101.38711				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.03331	4.00000	101.02238				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		58.83327	100.00000	58.69074				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		58.71517	100.00000	58.57293				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		58.71517	100.00000	58.57293				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		105.96231	9.20000	105.93627				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.51858			101.49526			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		7.97841	100.00000	7.95908				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000		101.80658			101.77941			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
IN269U	On 25/07/2017	Spot Bond	100.00000		16.61346	100.00000	16.57277				0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.27802	100.00000	23.22163				0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.69984	100.00000	1.69659				0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.97171	100.00000	8.94996				0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.80472	100.00000	10.77854				0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.83878	100.00000	10.81253				0	0.00
IN289U	On 30/06/2025	Spot Bond	100.00000		8.63204	100.00000	8.61293				0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		39.76282	100.00000	39.66649				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		92.63959	100.00000	92.40506				0	0.00
IN306U	On 24/06/2020	Spot Bond	100.00000		11.45162	100.00000	11.41381				0	0.00
IN307U	On 30/09/2015	Spot Bond	100.00000		94.02901	100.00000	93.33251				0	0.00
IN308U	On 30/09/2015	Spot Bond	100.00000		94.12387	100.00000	93.42665				0	0.00
IN309U	On 30/09/2015	Spot Bond	100.00000		94.11230	100.00000	93.41517				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		81.84698	100.00000	99.63503				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0	0.00
IN542U	On 13/10/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		94.70907	100.00000	94.39230				0	0.00
IN700U	On 18/08/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959				0	0.00
INA530	On 21/07/2015	Spot Bond	6.40000		99.91241	6.40000	99.89491				0	0.00
INA531	On 28/07/2015	Spot Bond	6.40000		99.79003	6.40000	99.77257				0	0.00
INA533	On 11/08/2015	Spot Bond	6.40000		99.54618	6.40000	99.52881				0	0.00
INA534	On 18/08/2015	Spot Bond	6.45000		99.42023	6.45000	99.40277				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INA538	On 08/09/2015	Spot Bond	6.45000		99.05477		6.45000	99.03744			0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.41617		6.60000	98.39866			0	0.00
ING115	On 31/03/2016	Spot Bond	10.84862		101.21447		10.86034	101.17967			0	0.00
ING116	On 31/03/2016	Spot Bond	10.84862		100.69364		10.86034	100.65902			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.69647			100.67244			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.68358			100.66002			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.92327		6.50000	101.90545			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.69110			100.66689			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.72610			100.70562			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.15385			100.13459			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.66387			100.64061			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.76567			104.74362			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		99.06731			99.04902			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.93325			98.91486			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		81.47321		100.00000	81.29176			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.49030			100.47144			0	0.00
ING310	On 15/10/2015	Spot Bond	100.00000		83.58500		100.00000	80.75221			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.31610			101.29521			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.99583			101.96769			0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.16945			100.14785			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		100.17159			100.14972			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.64500		102.60134		8.70000	102.49062			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.41778			100.39685			0	500,000,000.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.42754			100.40612			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.43407			100.41233			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.12281			100.01822			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.12903			100.02350			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.12531			100.02035			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.58000		100.63233		9.68000	100.17111			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.65736			100.63727			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.69500		105.15165		8.77500	104.96866			81,000,000	1,390,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.31919			100.29791			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.23838			100.21625			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.60457			100.58497			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.97534			101.95219			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.05266			101.02845			0	0.00
IV017	On 31/01/2022	Spot Bond	2.92000		129.78228		2.91000	131.54268			0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		151.94350		3.60000	151.88560			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.45298			100.42905			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.19087			100.16675			0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.04578			100.02306			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.92708			100.90345			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		98.45639			98.43426			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV030	On 31/01/2025	Spot Bond			3.60000	109.64810		3.60000	110.77962			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.60000	109.64810		3.60000	110.77962			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	101.00038			100.97557			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	101.30516			101.28057			0.00	0	0.00
IV057U	On 14/07/2018	Spot Bond			100.00000	9.05421		100.00000	9.01440			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.30000	111.13538		10.39000	110.88116			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	101.54870			101.52331			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.70000	144.84986		3.70000	144.79427			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000	94.07216		100.00000	93.83033			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond			6.40000	99.91241		6.40000	99.92991			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond			6.40000	99.85992		6.40000	99.85992			0.00	0	0.00
IVA531	On 30/07/2015	Spot Bond			6.40000	99.49408		6.40000	99.49408			0.00	0	0.00
IVA534	On 20/08/2015	Spot Bond			6.45000	98.76089		6.45000	98.76089			0.00	0	0.00
IVA537	On 03/09/2015	Spot Bond			6.45000	98.64038		6.45000	98.64038			0.00	0	0.00
IVA538	On 10/09/2015	Spot Bond			6.45000	98.52017		6.45000	98.52017			0.00	0	0.00
IVA539	On 17/09/2015	Spot Bond			6.60000	98.87365		6.60000	98.85598			0.00	0	0.00
IVA542	On 08/10/2015	Spot Bond			6.60000	98.50382		6.60000	98.48628			0.00	0	0.00
IVA543	On 15/10/2015	Spot Bond			6.60000	98.38116		100.00000	80.75221			0.00	33,000,000,000	33,000,000,000.00
IVA544	On 22/10/2015	Spot Bond			100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000	99.89502			99.87737			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond			10.00000	111.04600		10.00000	111.01700			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	101.83193			101.81360			0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.30509			100.28476			0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.20980			101.19073			0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.34239			101.32038			0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.04727			101.02671			0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.17032			100.14875			0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.17140			100.14969			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.17355			100.15157			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.16386			100.14310			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.01954			100.00000			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.84219			99.82229			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.68192			100.66063			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.37017			101.35015			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.07842			101.05957			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.06776			101.04910			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.39390			100.37190			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	99.94330			99.92433			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.63432			100.61452			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.44825			100.42680			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.45957			100.43758			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.45956			100.43757			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.10000	100.74707		9.19000	100.42655			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.97150		100.00000	12.94295			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		11.18656		100.00000	11.11075			0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.25000		100.37744		9.35000	99.89907			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.83879			99.81849			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.39240			101.37240			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.71025			100.69070			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.36959			105.35027			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		99.94568			99.92751			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.86887			100.85013			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.87000		101.86112		6.93000	101.82603			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.69963			101.67782			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.34808			101.32637			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.05729			101.03558			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.72643			101.70493			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.45446			101.43449			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.58967			101.56776			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.98585			100.96565			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.56042			100.53791			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		99.84756			99.82834			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.39331			100.37134			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.86287			100.84259			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.45014			100.42758			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		99.75616			102.08631			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.81540			99.79472			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	99.98610			99.88030			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.36432		100.00000	59.22051			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.93339			100.82728			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.95807			100.93667			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.81216			100.78980			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.94937			100.92693			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	97.58713		100.00000	97.32620			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	103.37841			103.35343			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	102.02088			101.99555			0	0.00
KW01	On 31/10/2027	Spot Bond		8.44500	141.15012		8.55500	140.07633			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.54677			100.52652			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.77242			100.75179			0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.99353			100.97373			0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.60005			100.57959			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.16686			100.14569			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.19000	99.42229		10.27500	99.10628			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.89815		9.71000	103.87094			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	99.80120			101.71696			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.72500	101.38486		8.80500	101.21456			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.85500	99.39116		8.93500	99.18233			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.86000	101.24197		9.94500	100.88850			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.92689			100.90326			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.09992			101.06949			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	7.89000	102.14828		7.95000	102.10312			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.19688			101.16372			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	101.70077			101.67117			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.32775			101.30675			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.39337			101.37045			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.49385			101.46927			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.32004			101.30054			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.68267			100.66341			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.84483			99.82759			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.63318			99.61571			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	99.09398			99.07621			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000	98.59162			98.57401			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.57268			102.55373			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.59170			102.57261			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.31788			100.30201			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.33783			100.32107			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.56901			100.54157			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	99.19610			99.17862			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000	98.63335			98.61583			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.45540			100.43595			0	500,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.11862			101.09834			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.52063			100.50123			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.95522			100.93625			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.20766			101.18852			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond	0.00000		100.15177			100.13429			0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.41758			101.39954			0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.45025			101.43149			0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.48305			101.46385			0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.81748			100.79817			0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000		100.15332			100.13413			0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000		100.16514			100.14408			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.93102	100.00000	54.79795				0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.27663	100.00000	27.21055				0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		22.58172	100.00000	22.52641				0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		22.65607	100.00000	22.60058				0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.47288	100.00000	23.41601				0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.55268	100.00000	24.49320				0	0.00
MBP34	On 29/04/2018	Spot Bond	0.00000		99.84966			99.83070			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.76000		103.20641	8.85000	102.89912				0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.78000		102.72708	8.87000	102.42095				0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		102.15803			102.13680			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.31168			100.29084			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.32505			100.30331			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.94000		103.22566	8.02000	103.11247				0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.75000		102.12588	8.84000	101.83593				0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.50500		102.82191	9.60500	102.31553				0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.57204			100.55239			0	0.00

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MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.59166			100.57133			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.54000		103.27400		9.62500	102.95428			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.04000		103.13602		7.10000	103.10678			700,000,000	3,170,000,000.00
MIL02	On 31/05/2017	Spot Bond	8.86500		101.07055		8.94500	100.91198			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.14862			100.13001			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.15687			100.13726			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		71.04528	100.00000		70.78117			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.71295			100.69211			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.38000		106.37631		9.48000	105.91116			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.39150			100.36954			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		36.19413	100.00000		36.10644			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.56500		101.02957		8.64500	100.87136			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.55500		103.02740		8.63500	102.85843			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.53897	100.89771		7.52056			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.63525	100.61875		7.61665			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.79553			100.77628			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.85167			100.83105			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.86289			100.84199			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N5D23	On 20/06/2023	Spot Bond		0.00000	100.98490			100.96105			0	0.00
N5E23	On 20/06/2023	Spot Bond		0.00000	101.08642			101.06011			0	0.00
N5F23U	On 20/06/2023	Spot Bond		100.00000	11.43918		100.00000	11.41147			0	0.00
N5G23U	On 20/06/2023	Spot Bond		100.00000	12.24695		100.00000	12.21728			0	0.00
NAM01	On 19/11/2022	Spot Bond		9.70500	93.93711		9.80500	93.42317			0	1,000,000,000.00
NAM02	On 29/06/2020	Spot Bond		9.33000	101.59534		9.43000	101.17947			0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66000	99.20855		7.71500	99.13558			0	0.00
NBK11A	On 28/11/2020	Spot Bond		9.22000	100.04265		9.30500	99.66845			0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.83000	105.54861		8.93000	105.07980			0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.30500	105.74440		9.40500	105.12467			0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.06857			102.04968			0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.19000	101.09669		9.29000	100.62219			240,000,000	120,000,000.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.10699			101.08838			0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.43000	100.79358		9.53000	100.29742			0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.15345			102.13418			0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.04500	100.47066		10.15500	99.79660			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.03977			100.02235			0	600,000,000.00
NBK17A	On 22/04/2026	Spot Bond		10.22500	100.64652		10.33500	99.92310			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.12385			101.10541			0	0.00
NBK18A	On 01/06/2020	Spot Bond		9.17000	101.59135		9.25500	101.23850			0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.36623			100.34674			0	0.00
NBK19A	On 01/06/2022	Spot Bond		9.58000	101.59143		9.68000	101.07105			0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.04098			100.02102			0	0.00

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NBK20A	On 01/06/2026	Spot Bond		10.29500	101.80880		10.40500	101.07250			0	0.00	
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.52006			100.49980			0	0.00	
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.40151			101.38138			0	0.00	
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.42416			101.40431			0	0.00	
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.46232			101.44192			0	0.00	
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.50264			101.48198			0	0.00	
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.56708			101.54517			0	0.00	
NBK26B	On 22/04/2026	Spot Bond		0.00000	99.97873			99.95773			0	0.00	
NBK27B	On 01/06/2018	Spot Bond		0.00000	101.02468			101.00451			0	0.00	
NBK2A	On 15/09/2015	Spot Bond		6.79000	104.18961		6.85000	104.16076			0.00	74,000,000,000	41,180,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.03234			101.01313			0	0.00	
NBK3A	On 09/09/2019	Spot Bond		8.83000	112.83464		8.92000	112.48556			0	3,060,000,000.00	
NBK4	On 28/10/2024	Spot Bond		10.62000	39.22907		10.73000	38.85839			0	0.00	
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.02079			99.99977			0	0.00	
NBK9A	On 23/03/2016	Spot Bond		7.70500	104.09904		7.76000	104.04160			0	0.00	
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.57279			100.55243			0	0.00	
NCLN61	On 30/11/2015	Spot Bond		0.00000	97.56079			100.00000			0	0.00	
NCLN62	On 02/12/2015	Spot Bond		0.00000	101.02623			101.00564			0	0.00	
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00	
NCLN64	On 25/01/2016	Spot Bond		0.00000	99.88053			99.86046			0	0.00	
NCLN66	On 29/01/2016	Spot Bond		0.00000	99.83892			99.81862			0	0.00	
NCLN69	On 27/05/2016	Spot Bond		0.00000	94.05743			100.00000			0	0.00	
NCLN74	On 15/08/2017	Spot Bond		0.00000	101.47607			101.45445			0	0.00	
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.61714			100.59593			0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.58576			100.56564			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.86801			100.84626			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.56651			100.54705			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.55033			100.53103			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.54994			100.53066			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.81248			101.62396			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.63319			100.61101			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.79000		108.53958		9.90000	107.85990			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.62933			100.60728			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.82500		107.43675		9.93500	106.73912			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.63319			100.61101			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.56971			100.54974			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.62716			100.00000			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.63938			100.61697			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.64710			100.62443			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.02585			101.00458			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.25743			100.23578			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.32949			100.30746			0	0.00
NED11	On 17/09/2015	Spot Bond	7.39000		104.04817		7.45000	104.01738			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		99.86292			99.83990			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.01673			99.99337			0	0.00
NED15	On 08/04/2024	Spot Bond	9.96000		105.98992		10.05000	105.43645			0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		98.92723			98.90364			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NED17	On 14/10/2024	Spot Bond	0.00000		102.25667			102.23275			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.11949			100.09558			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.54113			100.51503			0	0.00
NED20	On 01/07/2025	Spot Bond	11.09000		101.37124	11.17500		101.02366			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.27683			100.25831			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.20434	9.44500		118.17471			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000	0.00000		100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.30665			101.28175			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600	10.00000		111.01700			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.11000		172.35164	2.13000		172.24641			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000		114.04646	2.46000		114.00641			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.11122	3.45000		188.04613			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000		110.29636	2.85000		110.25308			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		142.48986	3.19000		142.43710			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		154.21545	3.10000		154.15769			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.59000		102.96558	8.67500		102.59569			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.22000		106.39313	9.30500		106.02928			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.34131			101.32174			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.15469			101.13585			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.19556			101.17602			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.17106			101.15194			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.24291			101.22258			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.42000		107.80063	9.50500		107.33335			0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.22005			101.20010			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.20372			101.18405			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.31300			101.29148			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.62000		106.41460		9.70500	106.05275			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.23638			101.21616			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.24455			101.22419			0	300,000,000.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.38314			101.36044			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.54614			101.52068			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.44676			101.42299			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.26903			101.24826			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.55000		112.29427		8.64000	111.99343			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.28000		118.16020		9.38000	117.56009			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.00500		176.58192		2.02500	176.28817			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.19500		116.49456		10.30500	115.58901			0	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.02497			102.00518			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		99.89502			99.87737			0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.64307			100.62175			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.96928			100.94910			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.00227			101.13573			2,000,000,000	1,000,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.31346			101.28949			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.62563			101.59493			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.63594		100.00000	18.59079			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		81.59840		100.00000	81.41907			0	0.00
OML01	On 27/10/2015	Spot Bond	6.88000		102.56538		6.94000	102.53002			0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000		101.22544			101.20289			0	3,000,000,000.00
OML03	On 27/11/2024	Spot Bond	9.74000		99.67303		9.82500	99.35490			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.92995			100.90654			0	0.00
OML05	On 19/03/2025	Spot Bond	9.91000		102.71322		10.01000	102.32157			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.48500		102.67117		10.58500	102.17505			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.04500		103.13240		11.15500	102.46353			0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		39.97848		100.00000	39.88163			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.32000			100.31000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.79103			102.77123			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.87210			100.85213			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.49381			101.47424			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.37473			101.35412			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.54384			100.52371			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.88031			99.85925			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		99.98198			101.87280			300,000,000	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.48000		102.24799		9.58000	101.77194			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.65522			101.63644			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.70115			101.68181			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.72182			101.70223			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.76775			101.74759			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.96520			101.94265			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		102.01112			101.98801			0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.78746			101.83229			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.86500	44.76796	7.97500	44.26772	0.00	0	0.00			
R158	On 15/09/2015	Spot Bond	5.89000	105.79397	5.95000	105.76723	0.00	66,666,600	76,936,666,600.00			
R158P	On 15/09/2015	Spot Bond	6.53500	99.00732	6.59000	98.98136	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.63500	112.16819	6.69000	112.08465	0.00	30,375,300,000	60,676,440,800.00			
R159P	On 15/09/2016	Spot Bond	6.46500	92.93132	6.52000	92.85811	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.04500	118.96283	8.15500	118.03192	0.00	71,320,700,000	52,330,944,500.00			
R187P	On 21/12/2026	Spot Bond	7.78500	41.81019	7.89500	41.29918	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.70500	39.10816	7.81500	38.58919	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.60000	290.51131	1.62000	290.01213	0.00	690,600,000	15,922,194,500.00			
R202	On 07/12/2033	Spot Bond	1.86500	234.45810	1.86500	234.37972	0.00	456,524,100	91,321,215,900.00			
R2023	On 28/02/2023	Spot Bond	7.90500	102.12452	8.00500	101.54393	0.00	35,870,400,000	93,191,192,100.00			
R203	On 15/09/2017	Spot Bond	7.00500	105.30227	7.08500	105.12262	0.00	37,283,500,000	33,403,647,600.00			
R2030	On 31/01/2030	Spot Bond	8.49000	95.73692	8.59000	98.90715	0.00	04,544,000,000	70,603,429,000.00			
R2032	On 31/03/2032	Spot Bond	8.57500	99.64698	8.68000	98.72617	0.00	11,435,500,000	54,602,278,900.00			
R2035	On 28/02/2035	Spot Bond	8.88000	100.34032	8.88000	100.24351	0.00	49,500,000,000	52,500,000,000.00			
R2037	On 31/01/2037	Spot Bond	8.71500	97.69664	8.81500	100.97080	0.00	36,542,500,000	16,642,797,500.00			
R204	On 21/12/2018	Spot Bond	7.33000	102.63968	7.42000	102.34854	0.00	12,111,200,000	26,043,120,200.00			
R2044	On 31/01/2044	Spot Bond	8.75500	99.71155	8.85000	103.06924	0.00	74,568,500,000	66,144,806,800.00			
R2048	On 28/02/2048	Spot Bond	8.75000	103.38385	8.84500	102.34941	0.00	22,263,000,000	86,641,007,400.00			
R207	On 15/01/2020	Spot Bond	7.54000	99.02992	7.62500	98.69419	0.00	03,415,000,000	54,386,890,600.00			
R208	On 31/03/2021	Spot Bond	7.68000	97.82534	7.78000	97.36355	0.00	36,085,420,000	46,560,227,000.00			
R209	On 31/03/2036	Spot Bond	8.65000	78.96108	8.75000	78.16273	0.00	47,043,900,000	17,750,286,700.00			
R210	On 31/03/2028	Spot Bond	1.70000	179.23606	1.70000	179.17693	0.00	5,996,617,400	35,878,762,100.00			

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	0.76000	133.84385	0.76000	135.43338		0.00		0	78,392,457,200.00
R212	On 31/01/2022	Spot Bond	1.55000	139.77521	1.54000	141.60252		0.00		8,650,000,000	36,154,208,300.00
R213	On 28/02/2031	Spot Bond	8.51000	89.79432	8.61500	88.96457		0.00		62,804,000,000	42,883,539,100.00
R214	On 28/02/2041	Spot Bond	8.68000	80.24853	8.77500	79.44334		0.00		81,777,355,100	37,647,578,200.00
R228C	On 15/09/2015	Spot Bond	6.53500	99.00732	6.59000	98.98136		0.00		0	0.00
R229C	On 15/03/2016	Spot Bond	6.45500	95.94139	6.51000	95.89136		0.00		0	0.00
R230C	On 15/09/2016	Spot Bond	6.46500	92.93132	6.52000	92.85811		0.00		0	0.00
R328C	On 21/12/2015	Spot Bond	6.47500	97.35754	6.53000	97.31875		0.00		0	0.00
R329C	On 21/06/2016	Spot Bond	6.45500	94.33454	6.51000	94.27191		0.00		0	0.00
R330C	On 21/12/2016	Spot Bond	6.51500	91.30980	6.57000	91.22476		0.00		0	0.00
R331C	On 21/06/2017	Spot Bond	6.98000	87.66956	7.06000	87.52310		0.00		0	0.00
R332C	On 21/12/2017	Spot Bond	7.03000	84.61417	7.11000	84.44011		0.00		0	0.00
R333C	On 21/06/2018	Spot Bond	7.33500	81.04171	7.42500	80.82061		0.00		0	0.00
R334C	On 21/12/2018	Spot Bond	7.31500	78.22623	7.40500	77.97898		0.00		0	0.00
R335C	On 21/06/2019	Spot Bond	7.29500	75.52313	7.38500	75.25177		0.00		0	0.00
R336C	On 21/12/2019	Spot Bond	7.28500	72.89643	7.37500	72.60299		0.00		0	0.00
R337C	On 21/06/2020	Spot Bond	7.50000	69.62095	7.58500	69.32695		0.00		0	0.00
R338C	On 21/12/2020	Spot Bond	7.48000	67.17466	7.56500	66.86360		0.00		0	0.00
R339C	On 21/06/2021	Spot Bond	7.60000	64.31127	7.70000	63.93254		0.00		0	0.00
R340C	On 21/12/2021	Spot Bond	7.57000	62.07194	7.67000	61.67668		0.00		0	0.00
R341C	On 21/06/2022	Spot Bond	7.54000	59.92793	7.64000	59.51764		0.00		0	0.00
R342C	On 21/12/2022	Spot Bond	7.51000	57.87472	7.61000	57.45079		0.00		0	0.00
R343C	On 21/06/2023	Spot Bond	7.47000	55.95073	7.57000	55.51411		0.00		0	0.00
R344C	On 21/12/2023	Spot Bond	7.43000	54.11159	7.53000	53.66343		0.00		0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.98500	49.74517	8.09500	49.26755	0.00	0	0.00		0	0.00
R346C	On 21/12/2024	Spot Bond	7.94500	48.00896	8.05500	47.52284	0.00	0	0.00		0	0.00
R347C	On 21/06/2025	Spot Bond	7.90500	46.35121	8.01500	45.85758	0.00	0	0.00		0	0.00
R348C	On 21/12/2025	Spot Bond	7.86500	44.76796	7.97500	44.26772	0.00	0	0.00		0	0.00
R349C	On 21/06/2026	Spot Bond	7.82500	43.25546	7.93500	42.74945	0.00	0	0.00		0	0.00
R350C	On 21/12/2026	Spot Bond	7.78500	41.81019	7.89500	41.29918	0.00	0	0.00		0	0.00
R351C	On 21/06/2027	Spot Bond	7.74500	40.42881	7.85500	39.91349	0.00	0	0.00		0	0.00
R352C	On 21/12/2027	Spot Bond	7.70500	39.10816	7.81500	38.58919	0.00	0	0.00		0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.51816		101.41089	0.00	0	0.00		0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.23666		102.21017	0.00	0	0.00		0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.13380		101.11199	0.00	0	0.00		0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.98644		100.96260	0.00	0	0.00		0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	32.43193	100.00000	32.35337	0.00	0	0.00		0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.65425	100.00000	16.61346	0.00	0	0.00		0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.69135	100.00000	30.61699	0.00	0	0.00		0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	97.35870	100.00000	97.10647	0.00	0	0.00		0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	42.27095	100.00000	42.16855	0.00	0	0.00		0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.41473	100.00000	17.37254	0.00	0	0.00		0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.29409	100.00000	21.23918	0.00	0	0.00		0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.90362	100.00000	8.87866	0.00	0	0.00		0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.19064	100.00000	16.14888	0.00	0	0.00		0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.11737	100.00000	13.08354	0.00	0	0.00		0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.09123	100.00000	10.06521	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	
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.85428			100.83315			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.79388			100.77402			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	101.17137			101.15044			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	101.23112			101.20908			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	101.10531			101.08633			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	102.32295			102.30342			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.54566			100.52593			0.00	0	0.00
RDFC23	On 25/11/2015	Spot Bond		0.00000	101.04619			101.02717			0.00	0	0.00
RDFC24	On 25/05/2016	Spot Bond		0.00000	101.09009			101.07026			0.00	0	0.00
REB01	On 21/05/2018	Spot Bond		0.00000	101.33990			101.31834			0.00	0	0.00
REBC01	On 20/11/2015	Spot Bond		0.00000	101.12819			101.10936			0.00	0	0.00
REBC02	On 20/07/2016	Spot Bond		100.00000	48.85819		100.00000	44.44444			0.00	0	0.00
RED101	On 13/06/2017	Spot Bond		0.00000	101.25412			101.22636			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	17.49786		100.00000	17.45547			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	12.27476		100.00000	12.24502			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	10.16978		100.00000	10.14514			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	9.39729		100.00000	9.37452			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.33104			101.31181			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	102.19114			102.17049			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.65867			101.63772			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.93962			100.91892			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.35564			100.33699			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.13020			101.10966			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.93610			100.91462			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
RES31	On 02/10/2015	Spot Bond		0.00000	100.36024			100.34110			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.01928			99.99987			0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	87.85171			87.80062			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	85.71336			85.66862			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	94.98220			94.91338			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	94.25468			94.18233			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.67196			100.64135			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.11745			83.09607			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	97.36375			97.30895			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.71273		12.35000	107.67708			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.16146		100.00000	16.12230			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.83094			101.80708			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.22811		100.00000	6.21318			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.89980		100.00000	33.81767			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	62.46637		100.00000	62.31504			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.13160		100.00000	14.68160			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	45.74323		100.00000	45.63242			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	102.83604			102.79113			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	76.80479			80.82053			0	0.00
RW21	On 21/04/2021	Spot Bond		9.05000	106.50686		9.15000	106.02987			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond		9.42500	101.53171		9.52500	100.93519			0	0.00
RW28	On 10/12/2028	Spot Bond		9.77000	104.63260		9.87500	103.81487			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBC2	On 28/04/2016	Spot Bond	0.00000		97.13882			97.12553			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.83500		105.41752		7.89000	105.32465			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.24385			101.22119			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.25500		102.14047		9.33500	101.94775			12,000,000	6,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.66395			100.64420			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.87787			101.85571			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.15103			101.12847			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.32042			99.29954			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.93594			99.91454			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.29840			101.27219			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		99.82891			99.80438			0	100,000,000.00
SBK22	On 28/05/2025	Spot Bond	0.00000		101.43060			101.40443			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.50500		101.91888		11.60500	101.42277			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.83000		101.29818		8.92000	101.06194			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.38000		105.55483		7.44000	105.52396			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.95500		105.46284		8.01000	105.43119			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.14000		105.59328		7.20000	105.56307			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.40500		102.55209		8.48500	102.37469			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.28500		105.57005		7.34500	105.53943			0	0.00
SBN35	On 15/09/2015	Spot Bond	7.99500		105.45644		8.05000	105.42468			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.74431			100.72381			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.39579			100.37369			0	0.00
SBS13	On 22/09/2017	Spot Bond	7.89500		104.87678		7.97500	104.69572			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		100.23481			100.21699			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.61041			100.58937			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.75770			101.73373			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.44000		104.06356		9.54000	103.58308			0	0.00
SBS20	On 15/05/2026	Spot Bond	9.94500		102.48791		10.05500	101.74164			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.53427			101.51177			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.35312			101.33296			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.22662			102.20520			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.66000		102.05192		8.75000	101.73842			200,000,000	720,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		27.21177		100.00000	27.15088			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.44500		108.17714		9.54500	107.55715			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.76014			99.74213			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.69000		100.91055		8.78000	100.59531			0	0.00
SBS3	On 25/05/2026	Spot Bond	9.95500		89.76642		10.06500	89.08309			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.98118			99.96195			0	300,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.69500		101.65057		9.80500	100.85809			0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.63866			100.61873			0	300,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.65597			100.63550			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.84500		104.89297		9.95500	104.20725			0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		99.82693			99.80797			0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		99.84532			99.82583			0	0.00
SBS37	On 29/01/2020	Spot Bond	8.96000		96.23032		9.06500	95.83284			0	0.00
SBS38	On 29/01/2025	Spot Bond	10.08500		93.80414		10.22500	92.97323			0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS39	On 29/01/2030	Spot Bond	10.86000		91.48174		10.96500	90.74779			0	1,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.38000		97.86290		9.48000	97.38155			0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.27500		104.21225		7.33000	104.14016			900,000,000	780,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.21000		278.48037		2.23000	278.00036			0	200,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.37000		132.62362		1.37000	134.21102			0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.38844		100.00000	23.33178			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		100.21519			100.19559			0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		35.75784		100.00000	35.67121			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	2.03000		132.95032		2.03000	132.90521			0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.92327		6.50000	101.90545			0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.02395			101.73711			0	1,500,000,000.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.89165			101.86967			0	0.00
SHS05	On 29/06/2017	Spot Bond	8.50500		100.94616		8.58500	100.78231			0	1,500,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.53944			101.51699			0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.37410			100.35288			0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.57126			100.55124			0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		38.17792		100.00000	38.08543			0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.83214			100.81096			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.78719			100.76604			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		54.00626		100.00000	53.87543			0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.96157		100.00000	41.85992			0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		43.44596		100.00000	43.34072			0	0.00
SHS19	On 10/09/2017	Spot Bond	9.34500		105.19606		9.42500	105.01631			0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.02257			100.00000			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.27578			101.25378			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.47290			100.45133			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.49058			100.46820			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.58000		101.54470		9.68000	101.13069			0	3,600,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.45528			100.43331			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.88500		105.90926		7.94000	105.83036			500,000,000	1,640,000,000.00
SLI3	On 15/08/2018	Spot Bond	8.98000		103.00092		9.07000	102.74023			0	0.00
SNT01	On 15/09/2017	Spot Bond	8.40500		102.55209		8.48500	102.37469			0	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.26510			101.24478			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.26567			101.24658			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.65515			101.63502			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.22201			101.20160			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.25502			101.23406			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.25489			101.22399			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.10500		101.94479		8.18500	101.85084			0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.18199			100.23955			0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.02042			100.07658			0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	9.27000	97.53532	9.37000	97.14578	0.00	0	640,000,000.00			
SSN001	On 01/03/2017	Spot Bond	0.00000	101.12176	101.09967	0.00	0	0.00				
SSN002	On 26/03/2017	Spot Bond	0.00000	100.57054	100.54762	0.00	0	0.00				
SSN003	On 25/04/2017	Spot Bond	0.00000	99.87653	99.85579	0.00	0	0.00				
SSN004	On 31/03/2021	Spot Bond	9.25000	91.17105	9.35000	90.74395	0.00	0	0.00			
SSN005	On 31/03/2021	Spot Bond	9.25000	91.17105	9.35000	90.74395	0.00	0	0.00			
SSN007	On 15/01/2020	Spot Bond	8.96000	93.91370	9.04500	93.59530	0.00	0	0.00			
SSN008	On 18/06/2017	Spot Bond	0.00000	100.73108	100.70903	0.00	0	0.00				
SSN009	On 15/09/2017	Spot Bond	7.88500	103.56239	7.96500	103.38416	0.00	0	0.00			
SSN011	On 31/01/2025	Spot Bond	2.35000	113.94576	2.35000	115.07995	0.00	0	0.00			
SSN012	On 21/12/2018	Spot Bond	8.64000	98.78438	8.73000	98.50316	0.00	0	0.00			
SSN015	On 26/08/2018	Spot Bond	8.50000	101.28815	8.50000	101.26500	0.00	0	0.00			
SSN017	On 21/12/2026	Spot Bond	10.08500	103.62000	10.19500	102.84536	0.00	0	0.00			
SSN018	On 02/09/2016	Spot Bond	0.00000	100.98093	100.96127	0.00	0	0.00				
SSN021	On 28/02/2031	Spot Bond	10.38000	76.85042	10.48500	76.18705	0.00	0	0.00			
SSN024	On 21/01/2019	Spot Bond	0.00000	99.99977	99.97979	0.00	0	0.00				
SSN026	On 16/01/2019	Spot Bond	0.00000	100.10104	100.08082	0.00	0	0.00				
SSN027	On 25/09/2019	Spot Bond	0.00000	100.58415	100.56171	0.00	0	0.00				
SSN028	On 16/10/2019	Spot Bond	0.00000	100.11266	100.09011	0.00	0	0.00				
SSN029	On 07/12/2023	Spot Bond	0.00000	100.55483	100.52929	0.00	0	0.00				
SSN030	On 24/05/2017	Spot Bond	0.00000	101.21926	101.19746	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	100.74401	100.72178	0.00	0	0.00				
SSN034	On 02/06/2020	Spot Bond	0.00000	101.09922	101.07712	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
SY1234	On 26/08/2015	Spot Bond		0.00000	99.34642			99.32827			0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.98248			0	0.00
SY1237	On 28/07/2015	Spot Bond		0.00000	98.54141			98.55898			0	0.00
SY1238	On 28/07/2015	Spot Bond		0.00000	98.54089			98.55847			0	0.00
SY1239	On 04/08/2015	Spot Bond		0.00000	98.64512			98.66271			0	0.00
SY1240	On 14/08/2015	Spot Bond		0.00000	99.57472			99.55700			0	0.00
SY1241	On 18/08/2015	Spot Bond		0.00000	99.50667			99.48905			0	0.00
SY1242	On 17/08/2015	Spot Bond		0.00000	99.52147			99.50375			0	0.00
SY1243	On 17/08/2015	Spot Bond		0.00000	99.52283			99.50516			0	0.00
SY1244	On 18/08/2015	Spot Bond		0.00000	99.50375			99.48603			0	0.00
SY1246	On 21/08/2015	Spot Bond		0.00000	99.45058			99.43286			0	0.00
SY1247	On 28/08/2015	Spot Bond		0.00000	99.32571			99.30797			0	0.00
SY1248	On 08/09/2015	Spot Bond		0.00000	99.12594			99.10811			0	0.00
SY1249	On 10/09/2015	Spot Bond		0.00000	99.09540			99.07766			0	0.00
SY1250	On 16/09/2015	Spot Bond		0.00000	98.99613			98.97852			0	0.00
SY1251	On 22/07/2015	Spot Bond		0.00000	99.61827			99.61157			0	0.00
SY1252	On 20/10/2015	Spot Bond		100.00000	80.04386		100.00000	100.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond		6.35000	104.95361		6.41000	104.92331			0	0.00
SZ25	On 30/09/2025	Spot Bond		8.69500	104.76603		8.80500	104.00113			0	0.00
T12A10	On 21/02/2048	Spot Bond		0.00000	101.24677			101.22594			0	0.00
T12A11	On 21/02/2048	Spot Bond		0.00000	101.32325			101.30196			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.19000	101.10056		9.27500	100.79583			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	62.56937		100.00000	62.41779			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TFS110	On 18/04/2016	Spot Bond	0.00000		100.01755			100.00003			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.49879			101.48026			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.54871			100.52893			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.55245			100.53348			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.57995			100.56003			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.17528						0.00	0	0.00
TFS131	On 20/11/2015	Spot Bond	100.00000		88.56633		100.00000	88.44052			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		103.12781			103.09058			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		99.86577			99.84663			0.00	0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		99.86481			99.84554			0.00	0	0.00
TFS135	On 06/07/2018	Spot Bond	0.00000		100.30880			100.28801			0.00	0	0.00
TFS136	On 06/07/2020	Spot Bond	0.00000		100.31640			100.29509			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		99.87540			99.85743			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53500		100.95782		7.59000	100.88365			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.02020			100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.02073			100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.06264		7.83000	100.04175			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.01991			100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.02056			100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.02154			100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.01991			100.00000			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.02056			100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.05737		7.16000	100.03824			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.02186			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	
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.02176			100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.02428			100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.02393			100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.03415			100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.03299			100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.01988			100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.02073			100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.06968		8.73000	100.04645			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.77361			99.75360			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.02056			100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.80000		98.51678		8.89000	98.26381			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.59672			99.57836			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.01931			100.00007			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.02191			100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.02162			100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.02030			100.00008			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.02422			100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.02411			100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.02205			100.00012			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.03234			100.00000			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.03244			100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.03121			100.00031			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.23027			101.20972			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.27151			101.25027			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
TH12A3	On 21/08/2019	Spot Bond		9.14000	103.88552		9.22500	103.57542			0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.24677			101.22594			0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	101.30451			101.28270			0	0.00
TH12A6	On 21/08/2019	Spot Bond		9.05000	101.81510		9.13500	101.50842			0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.25686			101.23668			0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.32325			101.30196			0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.16000	100.63441		9.24500	100.33225			0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.37868			101.35563			0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.37868			101.35563			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.39790			101.37537			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	101.39790			101.37537			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.51042			101.48515			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.51042			101.48515			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.53054			101.50581			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	101.52889			101.50418			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.04378			102.00947			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.04378			102.00947			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.25583			102.22198			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	102.05850			102.02495			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.01934			100.00007			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.81229		101.06155	5.79808			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00

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		100.21817			100.20018			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.01893			100.00006			0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.35170			100.33341			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.01893			100.00006			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.01921			100.00007			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.01934			100.00007			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.01877			100.00006			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.01921			100.00007			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.02071			100.00010			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.02071			100.00010			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.02071			100.00010			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.02291			100.00014			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.02346			100.00015			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.02277			100.00014			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.03373			100.00042			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.03442			100.00044			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.03414			100.00043			0	0.00
TL20	On 22/02/2020	Spot Bond	9.42000		90.05920		9.49500	89.82218			200,000,000	100,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		111.04600		10.00000	111.01700			0	0.00
TN17	On 14/11/2017	Spot Bond	8.15500		103.95622		8.23500	103.76531			0	13,100,000,000.00
TN20	On 17/09/2020	Spot Bond	9.42000		107.90227		9.52000	107.46375			6,400,000	12,342,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		1.46583	100.00000	1.46228				0	0.00
TN23	On 06/11/2023	Spot Bond	9.69000		108.42855	9.79000	107.81824				0	10,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.80500		102.04815	9.91500	101.33878				277,200,000	13,476,100,000.00
TN27	On 14/11/2027	Spot Bond	9.84500		94.96001	9.95500	94.20021				300,000,000	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	10.28500		104.55859	10.38500	103.76364				0	2,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.60500		104.25740	10.70000	103.39489				0	2,100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.82011		100.80036				0	500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.09280		101.07271				0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		101.38840		101.36811				0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		101.42315		101.40233				0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		101.42673		101.40585				0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		101.59819		101.57472				0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.95373		101.92486				0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		101.42497		101.40412				0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.04600	10.00000	111.01700				0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.30706		100.28659				0	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.31313		100.29225				0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.21034		100.19079				0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		99.90621		99.88557				0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.73266	10.00000	99.70596				0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.73931	9.75000	99.71327				0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.74511	100.00000	9.71997				0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.71645		100.69624				0	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		100.75984			100.73840			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000		8.36333		100.00000	8.34307			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000		8.91006		100.00000	8.88847			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.78391			100.76180			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000		9.23809		100.00000	9.21571			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.78873			100.76648			0.00	0	300,000,000.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000		9.51145		100.00000	9.48841			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.92321			100.89716			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000		12.84647		100.00000	12.81535			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		101.21901			101.18458			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000		16.50953		100.00000	16.46953			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		11.62397		100.00000	13.87371			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		99.96343			99.94514			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		99.70469			99.68623			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		99.43964			99.42097			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		99.17553			99.15679			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000		104.86407			104.82546			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000		103.66241			103.62426			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond			0.00000		98.12216			98.10338			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000		97.62896			97.61044			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000		97.32064			97.30177			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond			0.00000		96.61503			96.59663			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond			0.00000		96.38677			96.36852			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond			0.00000		96.05273			96.03412			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
TSP185	On 03/03/2016	Spot Bond	0.00000		95.74009			95.72124			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		95.38444			95.36521			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		95.11525			95.09602			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.93121			97.91307			0	0.00
TSP190	On 12/05/2016	Spot Bond	0.00000		94.35652			94.33745			0	0.00
TSP191	On 26/05/2016	Spot Bond	0.00000		94.03299			94.01375			0	0.00
TSP192	On 09/06/2016	Spot Bond	0.00000		93.69296			93.67349			0	0.00
TSP193	On 23/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond	0.00000		96.80694			96.78890			0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		15.01889		100.00000	14.98251			0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		103.14849			103.12986			0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.53092			100.51231			0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.09218			100.07372			0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		101.64037			101.62254			0	0.00
TWC097	On 27/07/2015	Spot Bond	0.00000		101.58908			101.57122			0	0.00
TWC098	On 06/11/2015	Spot Bond	0.00000		101.31830			101.29938			0	0.00
TWC099	On 18/08/2015	Spot Bond	0.00000		101.15288			101.13486			0	0.00
TWC100	On 21/08/2015	Spot Bond	0.00000		101.01897			101.00110			0	0.00
TWC101	On 26/08/2015	Spot Bond	0.00000		100.88375			100.86571			0	0.00
TWC102	On 24/08/2015	Spot Bond	0.00000		100.99075			100.97274			0	0.00
TWC103	On 25/11/2015	Spot Bond	0.00000		101.03407			101.01527			0	0.00
TWC104	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TWC105	On 12/10/2015	Spot Bond	0.00000		100.19915			100.18104			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC106	On 14/10/2015	Spot Bond	0.00000	100.14483			100.12673			0	0.00
TWC107	On 10/01/2016	Spot Bond	0.00000	100.12914			100.11067			15,000,000,000	7,500,000,000.00
TWC108	On 16/10/2015	Spot Bond	0.00000	100.10862			100.09052			0	0.00
TWC109	On 19/10/2015	Spot Bond	0.00000	100.09052		100.00000	100.00000			11,500,000,000	11,500,000,000.00
TWCJ19	On 26/08/2015	Spot Bond	0.00000	100.97772			100.95776			0	0.00
TWCJ20	On 14/10/2015	Spot Bond	0.00000	100.16018			100.14015			0	0.00
TWCM19	On 26/08/2015	Spot Bond	0.00000	100.89985			100.88149			0	0.00
TWCM20	On 14/10/2015	Spot Bond	0.00000	100.14637			100.12807			0	0.00
UG21	On 02/03/2021	Spot Bond	9.08000	111.08512		9.18000	110.60765			8,600,000	4,300,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.41251		100.00000	7.39783			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000	8.42934		100.00000	6.32915			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.24241		100.00000	7.22807			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000	8.33318		100.00000	6.25728			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	103.44622			103.42664			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000	101.40638			101.38658			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	89.02439		100.00000	88.80779			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	102.29871			102.27889			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.51313			100.49313			0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.56176			101.54111			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.56384			101.54317			0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.45277			100.43217			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.46471			100.44358			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000	101.53759			101.51727			0	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	100.90411			100.88275			0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000	6.96225	100.00000	6.94847				0	0.00	
VPA02U	On 20/04/2023	Spot Bond	100.00000	8.07178	100.00000	6.06191				0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.79215	100.00000	6.77871				0	0.00	
VPB02U	On 20/04/2023	Spot Bond	100.00000	7.97562	100.00000	5.99004				0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00034	100.00000	0.00034				0	0.00	
WS04	On 30/05/2016	Spot Bond	7.02500	106.23085	7.08000	106.16395				0	8,900,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.30000	246.54167	1.30000	246.46292				0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.50500	103.84590	7.58500	103.68655				0	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.88500	104.94665	7.97500	104.62405				0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.16500	104.59351	8.25000	104.22928				0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.38000	104.12433	8.48000	103.63875				0	2,700,000,000.00	
Z020	On 19/10/2015	Spot Bond	5.77000	98.59722	5.83000	98.56732				0	0.00	
Z083	On 30/09/2019	Spot Bond	7.27500	74.11004	7.36500	73.82623				0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	80.04386	100.00000	79.86871				0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	44.53084	100.00000	44.44635				0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>15,249,283,200</b>	<b>2585349002500.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>15,249,366,543</b>	<b>2585352243470.00</b>