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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 28/05/2015

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 03/06/2015	Any day expiry		12.19350	12.19350		12.11830	12.11830		15.38	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.95	Call	267.31210	0.26731	209.48530	0.20949	267.312	16.65	0.00	0	10,000.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	55.70780	0.05571	41.52190	0.04152	55.708	15.98	0.00	0	10,000.00
\$ / R	On 04/06/2015	Any day expiry		12.19550	12.19550		12.12030	12.12030		15.47	0.00	0	0.00
\$ / R	On 04/06/2015	Any day expiry	11.60	Put	2.27170	0.00227	5.39630	0.00540	2.272	17.78	0.00	0	5,500.00
\$ / R	On 04/06/2015	Any day expiry	12.45	Call	30.37050	0.03037	23.04730	0.02305	30.371	17.00	0.00	0	5,500.00
\$ / R	On 08/06/2015	Any day expiry		12.20370	12.20370		12.12850	12.12850		14.92	0.00	0	0.00
\$ / R	On 08/06/2015	Any day expiry	12.01	Put	52.39270	0.05239	77.39900	0.07740	52.393	15.07	0.00	0	2,000.00
\$ / R	On 09/06/2015	Any day expiry		12.20580	12.20580		12.13050	12.13050		15.22	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		12.21200	12.21200		12.13670	12.13670		15.21	0.00	53,733	910,572.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	0.24310	0.00024	0.36490	0.00036	0.243	21.75	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	0.26320	0.00026	0.39520	0.00040	0.263	21.62	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	0.32140	0.00032	0.48290	0.00048	0.321	21.29	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	0.66650	0.00067	0.90530	0.00091	0.667	20.09	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	0.72290	0.00072	0.95880	0.00096	0.723	19.96	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	1.95210	0.00195	2.90020	0.00290	1.952	16.46	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	734.99480	0.73499	661.33150	0.66133	734.995	15.16	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	3.20960	0.00321	4.99610	0.00500	3.210	14.96	0.00	0	1,750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	715.20960	0.71521	641.69610	0.64170	715.210	14.96	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	616.61180	0.61661	547.01640	0.54702	616.612	13.96	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	568.97890	0.56898	501.07630	0.50108	568.979	14.07	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	18.02380	0.01802	31.18540	0.03119	18.024	14.33	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	20.54360	0.02054	34.75780	0.03476	20.544	14.38	0.00	0	1,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.93	Call	326.07670	0.32608	272.70640	0.27271	326.077	14.65	0.00	10,000	20,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Call	274.82010	0.27482	226.06050	0.22606	274.820	14.79	0.00	0	11,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	62.82010	0.06282	89.36050	0.08936	62.820	14.79	0.00	0	34,801.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	69.05650	0.06906	96.94930	0.09695	69.056	14.83	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	247.70240	0.24770	201.65650	0.20166	247.702	14.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	192.82600	0.19283	154.16220	0.15416	192.826	15.06	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.15	Call	181.81310	0.18181	145.31960	0.14532	181.813	15.10	0.00	0	2,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.22	Call	147.19460	0.14719	0.00000	0.00000	147.195	15.30	0.00	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	115.40350	0.11540	91.51570	0.09152	115.404	15.68	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	84.03460	0.08403	66.20150	0.06620	84.035	16.16	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	60.48430	0.06048	47.46430	0.04746	60.484	16.64	0.00	0	31,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	348.48430	0.34848	410.76430	0.41076	348.484	16.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	49.43770	0.04944	38.75380	0.03875	49.438	16.93	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	43.15620	0.04316	33.82210	0.03382	43.156	17.12	0.00	0	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	38.95020	0.03895	30.52810	0.03053	38.950	17.27	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	797.83230	0.79783	871.76130	0.87176	797.832	18.69	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	9.83230	0.00983	8.46130	0.00846	9.832	18.69	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	3.99000	0.00399	3.98760	0.00399	3.990	19.35	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,041.52160	1.04152	1,116.90480	1.11690	1,041.522	19.44	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	1.56390	0.00156	1.81810	0.00182	1.564	20.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	1.38820	0.00139	1.60190	0.00160	1.388	20.49	0.00	0	51,500.00
\$ / R	On 25/06/2015	Any day expiry			12.23880	12.23880	12.16340	12.16340		15.04	0.00	0	1,300.00
\$ / R	On 26/06/2015	Any day expiry			12.24090	12.24090	12.16540	12.16540		15.08	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	0.89930	0.00090	1.15690	0.00116	0.899	17.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	3.67250	0.00367	4.55350	0.00455	3.673	15.98	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	128.66210	0.12866	106.60910	0.10661	128.662	15.93	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	0.41610	0.00042	0.04360	0.00004	0.416	30.51	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.24920	12.24920	12.17360	12.17360		14.92	0.00	4,000	15,883.00
\$ / R	On 06/07/2015	Any day expiry			12.26150	12.26150	12.18580	12.18580		14.94	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.38	Call	190.10720	0.19011	161.28480	0.16128	190.107	15.24	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.27600	12.27600	12.20000	12.20000		14.83	0.00	0	2,492.00
\$ / R	On 20/07/2015	Any day expiry			12.29040	12.29040	12.21430	12.21430		14.75	0.00	0	2,373.00
\$ / R	On 29/07/2015	Any day expiry			12.30890	12.30890	12.23260	12.23260		14.84	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	4.91090	0.00491	5.72070	0.00572	4.911	15.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	12.65940	0.01266	15.37200	0.01537	12.659	14.16	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	167.19940	0.16720	145.41050	0.14541	167.199	16.03	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	9.78570	0.00979	8.63490	0.00863	9.786	30.55	0.00	0	300.00
\$ / R	On 25/08/2015	Any day expiry			12.36580	12.36580	12.28910	12.28910		14.73	0.00	0	0.00
\$ / R	On 25/08/2015	Any day expiry	12.17	Call	454.49440	0.45449	408.52510	0.40853	454.494	14.40	0.00	0	8,000.00
\$ / R	On 27/08/2015	Any day expiry			12.37000	12.37000	12.29330	12.29330		14.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	11.37980	0.01138	13.53680	0.01354	11.380	14.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	25.20360	0.02520	30.62570	0.03063	25.204	14.04	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	187.30850	0.18731	165.70960	0.16571	187.308	16.69	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	16.50	Call	20.91670	0.02092	18.84780	0.01885	20.917	29.70	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.37850	12.37850	12.30170	12.30170		14.82	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.40010	12.40010	12.32330	12.32330		14.84	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.40880	12.40880	12.33190	12.33190		14.81	0.00	18,965	220,947.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	9.68810	0.00969	11.04450	0.01104	9.688	15.27	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,819.33070	1.81933	1,743.90860	1.74391	1,819.331	15.18	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	22.86650	0.02287	26.12300	0.02612	22.867	14.29	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,432.59820	1.43260	1,359.08780	1.35909	1,432.598	14.24	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	23.79820	0.02380	27.18780	0.02719	23.798	14.24	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,272.46310	1.27246	1,202.00260	1.20200	1,272.463	13.88	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	36.27220	0.03627	43.02250	0.04302	36.272	13.86	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	40.01050	0.04001	47.18790	0.04719	40.011	13.84	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	45.12210	0.04512	52.86080	0.05286	45.122	13.82	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	72.71030	0.07271	83.11900	0.08312	72.710	13.73	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	79.23520	0.07924	90.21170	0.09021	79.235	13.71	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	898.67270	0.89867	833.63990	0.83364	898.673	13.69	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	89.87270	0.08987	101.73990	0.10174	89.873	13.69	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	93.65680	0.09366	105.83030	0.10583	93.657	13.68	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.80	Put	133.49620	0.13350	154.16610	0.15417	133.496	13.60	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	611.98230	0.61198	560.80090	0.56080	611.982	14.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	203.18230	0.20318	228.90090	0.22890	203.182	14.00	0.00	0	27,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	588.09110	0.58809	537.91130	0.53791	588.091	14.08	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	564.92020	0.56492	515.74230	0.51574	564.920	14.16	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	553.60600	0.55361	504.92560	0.50493	553.606	14.20	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	536.96930	0.53697	489.03210	0.48903	536.969	14.27	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	499.70630	0.49971	453.48930	0.45349	499.706	14.41	0.00	0	840.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	484.39430	0.48439	438.90550	0.43891	484.394	14.47	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	366.32080	0.36632	330.97800	0.33098	366.321	15.12	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	272.03150	0.27203	244.09350	0.24409	272.032	16.03	0.00	0	1,600.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	211.81880	0.21182	189.66250	0.18966	211.819	16.83	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	209.86130	0.20986	187.88940	0.18789	209.861	16.86	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	204.11170	0.20411	182.68560	0.18269	204.112	16.96	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	155.93360	0.15593	139.21980	0.13922	155.934	17.93	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	95.34250	0.09534	84.96730	0.08497	95.343	19.83	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	76.42850	0.07643	68.19930	0.06820	76.429	20.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	68.88580	0.06889	0.00000	0.00000	68.886	21.24	0.00	48,000	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	63.17700	0.06318	56.47600	0.05648	63.177	21.65	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.43920	12.43920	12.36210	12.36210		14.93	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	19.95290	0.01995	22.33470	0.02233	19.953	14.68	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	38.28150	0.03828	43.73870	0.04374	38.282	13.89	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	65.79590	0.06580	75.22880	0.07523	65.796	13.73	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	204.70150	0.20470	184.49880	0.18450	204.702	17.39	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	116.48000	0.11648	104.54180	0.10454	116.480	19.63	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	34.90640	0.03491	29.68060	0.02968	34.906	28.84	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.44360	12.44360	12.36650	12.36650		14.95	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.50440	12.50440	12.42690	12.42690		15.02	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	29.31210	0.02931	31.40560	0.03141	29.312	14.67	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	51.12530	0.05113	55.06230	0.05506	51.125	13.90	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	13.56	Call	220.12270	0.22012	200.77750	0.20078	220.123	18.07	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	51.28180	0.05128	42.57900	0.04258	51.282	28.18	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.56520	12.56520	12.48730	12.48730		15.07	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	37.83370	0.03783	39.72790	0.03973	37.834	14.65	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	62.07520	0.06208	66.09570	0.06610	62.075	13.89	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	231.70990	0.23171	212.73240	0.21273	231.710	18.70	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	54.59460	0.05459	47.96730	0.04797	54.595	27.68	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.59420	12.59420	12.51620	12.51620		15.14	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.60100	12.60100	12.52300	12.52300		15.14	0.00	898	95,656.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,702.59780	1.70260	1,627.27510	1.62728	1,702.598	14.28	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	51.59780	0.05160	54.27510	0.05428	51.598	14.28	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,656.24740	1.65625	1,581.18050	1.58118	1,656.247	14.18	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,473.37450	1.47337	1,399.55170	1.39955	1,473.375	13.77	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,297.54080	1.29754	1,230.10100	1.23010	1,297.541	13.47	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	137.57490	0.13757	151.55630	0.15156	137.575	13.50	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	171.22280	0.17122	187.78640	0.18779	171.223	13.51	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	184.55390	0.18455	202.08910	0.20209	184.554	13.52	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	213.37500	0.21337	232.94080	0.23294	213.375	13.53	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	248.93030	0.24893	274.61050	0.27461	248.930	13.66	0.00	0	116,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.04	Call	826.62360	0.82662	775.32720	0.77533	826.624	13.76	0.00	0	1,312.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	792.77780	0.79278	743.01210	0.74301	792.778	13.91	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	765.58090	0.76558	717.08190	0.71708	765.581	14.03	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	429.91470	0.42991	400.21110	0.40021	429.915	16.24	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	403.50790	0.40351	375.35170	0.37535	403.508	16.51	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	379.13610	0.37914	352.46440	0.35246	379.136	16.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	328.03360	0.32803	304.62700	0.30463	328.034	17.44	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	316.71950	0.31672	294.04620	0.29405	316.720	17.61	0.00	0	12,987.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	197.59060	0.19759	182.38710	0.18239	197.591	19.89	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	158.24120	0.15824	145.86370	0.14586	158.241	21.09	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	149.49190	0.14949	137.75310	0.13775	149.492	21.42	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	147.58250	0.14758	135.98430	0.13598	147.583	21.49	0.00	0	56,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	134.50930	0.13451	128.28570	0.12829	134.509	24.93	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.62380	12.62380	12.54570	12.54570		15.08	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	43.73900	0.04374	46.21730	0.04622	43.739	14.50	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	69.84850	0.06985	74.67560	0.07468	69.849	13.80	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	237.39060	0.23739	220.50390	0.22050	237.391	19.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	59.56350	0.05956	51.16720	0.05117	59.564	27.48	0.00	0	300.00
\$ / R	On 27/01/2016	Any day expiry			12.70820	12.70820	12.62950	12.62950		15.21	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	199.03870	0.19904	217.94250	0.21794	199.039	13.40	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	259.37450	0.25937	244.31560	0.24432	259.375	19.76	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.74470	12.74470	12.66570	12.66570		15.28	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	150.74910	0.15075	167.31410	0.16731	150.749	13.22	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	208.33480	0.20833	202.34970	0.20235	208.335	22.00	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.77430	12.77430	12.69510	12.69510		15.22	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	205.18410	0.20518	225.89660	0.22590	205.184	13.30	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	266.47190	0.26647	253.03740	0.25304	266.472	20.39	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.80890	12.80890	12.72960	12.72960		15.34	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.81590	12.81590	12.73660	12.73660		15.33	0.00	0	5,292.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	82.00800	0.08201	0.08201	88.15840	0.08816	82.008	13.82	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	147.22210	0.14722	0.14722	162.20120	0.16220	147.222	13.15	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	211.39900	0.21140	0.21140	230.90120	0.23090	211.399	13.34	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	220.17220	0.22017	0.22017	240.24400	0.24024	220.172	13.36	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	244.71660	0.24472	0.24472	266.34570	0.26635	244.717	13.42	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	257.62900	0.25763	0.25763	280.04410	0.28004	257.629	13.45	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	313.56910	0.31357	0.31357	343.79150	0.34379	313.569	13.57	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	416.81260	0.41681	0.41681	397.15780	0.39716	416.813	18.19	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	358.71690	0.35872	0.35872	340.82620	0.34083	358.717	19.06	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	322.03180	0.32203	0.32203	305.99230	0.30599	322.032	19.70	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	243.24810	0.24325	0.24325	237.15560	0.23716	243.248	23.09	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	241.04750	0.24105	0.24105	235.54820	0.23555	241.048	26.18	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	41.49230	0.04149	0.04149	35.66660	0.03567	41.492	26.80	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.85070	12.85070	12.85070	12.77130	12.77130		15.44	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	215.79940	0.21580	0.21580	235.30380	0.23530	215.799	13.35	0.00	0	250.00
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	278.14450	0.27814	0.27814	264.57320	0.26457	278.145	21.11	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.91580	12.91580	12.91580	12.83610	12.83610		15.52	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	222.37530	0.22238	0.22238	242.61570	0.24262	222.375	13.36	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	294.10230	0.29410	0.29410	289.87320	0.28987	294.102	22.08	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			12.98780	12.98780	12.98780	12.90780	12.90780		15.70	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	227.36550	0.22737	0.22737	248.03860	0.24804	227.365	13.32	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	326.15380	0.32615	0.32615	317.95930	0.31796	326.154	23.49	0.00	0	250.00
\$ / R	On 09/06/2016	Any day expiry			13.01650	13.01650	13.01650	12.93610	12.93610		15.71	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.02510	13.02510	13.02510	12.94450	12.94450		15.82	0.00	800	2,100.00
\$ / R	On 28/06/2016	Any day expiry			13.05710	13.05710	13.05710	12.97620	12.97620		15.84	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	234.86840	0.23487	0.23487	254.95640	0.25496	234.868	13.33	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	360.65460	0.36065	0.36065	347.21290	0.34721	360.655	24.86	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.11900	13.11900	13.11900	13.03740	13.03740		15.96	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	240.89700	0.24090	0.24090	260.93370	0.26093	240.897	13.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	380.63660	0.38064	0.38064	353.07040	0.35307	380.637	25.93	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.18310	13.18310	13.18310	13.10070	13.10070		16.16	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	252.72590	0.25273	0.25273	265.59720	0.26560	252.726	13.49	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	342.66710	0.34267	0.34267	323.95360	0.32395	342.667	25.62	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560	13.08560	13.08560	13.08560	13.08560		16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.23440	13.23440	13.23440	13.15140	13.15140		16.25	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.25360	13.25360	13.25360	13.17040	13.17040		16.25	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	260.42110	0.26042	0.26042	273.43500	0.27343	260.421	13.54	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	322.40490	0.32240	0.32240	295.73070	0.29573	322.405	25.49	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.31340	13.31340	13.31340	13.22950	13.22950		16.32	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	263.70030	0.26370	0.26370	279.21050	0.27921	263.700	13.51	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	297.54230	0.29754	0.29754	272.68360	0.27268	297.542	25.27	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.38390	13.38390	13.38390	13.29920	13.29920		16.47	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	270.81510	0.27082	0.27082	283.45850	0.28346	270.815	13.56	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	269.87170	0.26987	0.26987	254.68070	0.25468	269.872	25.00	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.41800	13.41800	13.41800	13.33290	13.33290		16.44	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.42870	13.42870	13.42870	13.34350	13.34350		16.53	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	267.93020	0.26793	0.26793	279.77500	0.27977	267.930	13.44	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	248.37970	0.24838	0.24838	226.67100	0.22667	248.380	24.70	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 MAXI	On 12/06/2015	Foreign Exchange Future			12.21200		12.21200		12.13670	12.13670		15.21		0.00	107	713.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.40880		12.40880		12.33190	12.33190		14.81		0.00	34	288.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.60100		12.60100		12.52300	12.52300		15.14		0.00	0	24.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.81590		12.81590		12.73660	12.73660		15.33		0.00	0	31.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66160		18.66160		18.59910	18.59910		13.56		0.00	1,720	29,015.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	0.46500		0.00047		0.67210	0.00067	0.465	16.48		0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	5.05540		0.00506		6.95040	0.00695	5.055	16.78		0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.94970		18.94970		18.88570	18.88570		13.90		0.00	1,006	3,699.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	195.98260		0.19598		212.51350	0.21251	195.983	13.51		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	242.15140		0.24215		261.10570	0.26111	242.151	13.58		0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	363.40250		0.36340		387.80910	0.38781	363.403	13.72		0.00	0	18,900.00
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	170.98470		0.17098		161.42080	0.16142	170.985	15.92		0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.23450		19.23450		19.16950	19.16950		14.10		0.00	5	9,402.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	235.77310		0.23577		249.87240	0.24987	235.773	13.29		0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	455.82420		0.45582		440.04810	0.44005	455.824	15.53		0.00	0	16,500.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	368.60100		0.36860		356.39760	0.35640	368.601	16.13		0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.55770		19.55770		19.49190	19.49190		14.12		0.00	0	2,035.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09830		0.09830		0.09804	0.09804		13.46		0.00	0	11,732.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10002		0.10002		0.09975	0.09975		13.34		0.00	0	7.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10175		0.10175		0.10162	0.10162		15.23		0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.30510		13.30510		13.17180	13.17180		13.61		0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	0.03730		0.00004		0.02200	0.00002	0.037	22.87		0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.32370		13.32370		13.19770	13.19770		13.84		0.00	264	147,374.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	0.75860		0.00076		1.37530	0.00138	0.759	16.34		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	4.67520		0.00468		10.46600	0.01047	4.675	13.89		0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	194.19560		0.19420		280.03660	0.28004	194.196	14.16		0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	30.17240		0.03017		19.36990	0.01937	30.172	15.38		0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	5.76250		0.00576		3.58980	0.00359	5.763	16.89		0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	0.12130		0.00012		0.09480	0.00009	0.121	21.88		0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.55720		13.55720		13.42930	13.42930		13.63		0.00	0	25,958.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	89.13000		0.08913		110.49280	0.11049	89.130	12.94		0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	131.51040		0.13151		165.30500	0.16531	131.510	12.88		0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	698.13510		0.69814		610.46420	0.61046	698.135	13.03		0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	106.74950		0.10675		93.15750	0.09316	106.750	17.01		0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.78920		13.78920		13.65960	13.65960		14.03		0.00	0	10,618.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	216.75880		0.21676		256.75480	0.25675	216.759	12.78		0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	635.39650		0.63540		712.90750	0.71291	635.397	14.26		0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	120.17200		0.12017		113.77540	0.11378	120.172	20.07		0.00	0	6,682.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.05580		14.05580		13.92430	13.92430		14.26		0.00	0	3,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.58800		14.58800		14.45160	14.45160		14.60		0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000				0.00	0	0.00
AL37	On 06/08/2015	Index Future			458.28600		458.28600		458.79100	458.79100				0.00	0	124.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
AL37	On 05/11/2015	Index Future			465.80300		465.80300		466.32800	466.32800			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			541.42000		541.42000		542.44200	542.44200			0.00	0	3.00
AL7T	On 05/11/2015	Index Future			550.30000		550.30000		551.35400	551.35400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			494.23200		494.23200		495.18300	495.18300			0.00	0	510.00
ALBI	On 05/11/2015	Index Future			502.33900		502.33900		503.31900	503.31900			0.00	0	103.00
ALBI	On 04/02/2016	Index Future			510.89800		510.89800		511.88500	511.88500			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.31650		9.31650		9.35610	9.35610		11.31	0.00	0	13,982.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	0.14890		0.00015		0.16990	0.00017	0.149	17.40	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	0.97780		0.00098		0.88980	0.00089	0.978	15.75	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	11.99720		0.01200		9.61250	0.00961	11.997	13.40	0.00	0	5,451.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	198.42500		0.19843		232.10150	0.23210	198.425	12.35	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	28.98990		0.02899		38.25410	0.03825	28.990	12.28	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	10.60090		0.01060		14.45850	0.01446	10.601	13.01	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.41860		9.41860		9.45720	9.45720		11.71	0.00	0	1,962.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.52220		9.52220		9.56110	9.56110		13.30	0.00	0	41.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.64320		9.64320		9.68240	9.68240		13.23	0.00	0	1,000.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.76500		9.76500		9.72060	9.72060		12.31	0.00	0	3,936.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.90810		9.90810		9.86320	9.86320		11.71	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.91650		12.91650		12.76260	12.76260		14.05	0.00	0	7,258.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.17510		13.17510		13.01840	13.01840		14.32	0.00	0	1,607.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96680		1.96680		1.95390	1.95390		13.61	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98560		1.98560		1.97340	1.97340		13.97	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79050		1.79050		1.77350	1.77350		14.85	0.00	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82410		1.82410		1.80660	1.80660		11.80	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.65542		125.65542		125.60926	125.60926			0.00	0	0.00
EL28	On 05/11/2015	Bond Future			126.15669		126.15669		126.11327	126.11327			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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	9.77548		83.90623		9.75091	84.08264			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.86202		81.48146		9.83636	81.66294			0	0.00
ES33	On 04/02/2016	Bond Future	9.94712		82.87101		9.92086	83.05397			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	490.64500		490.64500		491.52700	491.52700			0	455.00
GOVI	On 05/11/2015	GOVI	498.69200		498.69200		499.60300	499.60300			0	27.00
GOVI	On 04/02/2016	GOVI	507.18900		507.18900		508.10600	508.10600			0	0.00
I2025	On 06/08/2015	Bond Future	120.43288		120.43288		120.76153	120.76153			0	16.00
I2025	On 05/11/2015	Bond Future	122.38831		122.38831		122.72571	122.72571			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	125.44787		125.44787		125.40197	125.40197			0	3,627.00
I2038	On 05/11/2015	Bond Future	127.48480		127.48480		127.44170	127.44170			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	126.54289		126.54289		127.19732	127.19732			0	5,722.00
I2046	On 05/11/2015	Bond Future	127.19930		127.19930		127.86804	127.86804			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	134.77278		134.77278		134.72309	134.72309			0	3,821.00
I2050	On 05/11/2015	Bond Future	136.96102		136.96102		136.91432	136.91432			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	228.95100		228.95100		229.26400	229.26400			0	1,080.00
IGOV	On 05/11/2015	Index Future	232.70600		232.70600		233.03100	233.03100			0	17.00
IGOV	On 04/02/2016	Index Future	236.67100		236.67100		236.99700	236.99700			0	0.00
ILBI	On 06/08/2015	Index Future	621.03100		621.03100		621.69700	621.69700			0	159.00
ILBI	On 05/11/2015	Index Future	631.27600		631.27600		631.95600	631.95600			0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0	7,500.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.25000	93.75000			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.33000		93.67000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.44000		93.56000		6.47000	93.53000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.56000		93.44000		6.57000	93.43000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.78000	93.22000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.95000		93.05000		6.94000	93.06000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.04000		92.96000		7.05000	92.95000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.31000		92.69000		7.31000	92.69000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.51000		92.49000		7.49000	92.51000			0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.66000		92.34000		7.63000	92.37000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.77000		92.23000		7.75000	92.25000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12340		0.12340		0.12330	0.12330			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12300		0.12300		0.12290	0.12290			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12270		0.12270		0.12260	0.12260			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.06130		0.06130		0.06100	0.06100			0.00	0	37,800.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05710		0.05710		0.05700	0.05700			0.00	0	12,000.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05570		0.05570		0.05570	0.05570			0.00	0	112,080.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			8.73550		8.73550		8.76810	8.76810		12.45	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			8.80030		8.80030		8.83040	8.83040		10.58	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			8.87040		8.87040		8.90100	8.90100		12.26	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.09100		1.09100		1.08740	1.08740			0.00	5	114.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09250		1.09250		1.08900	1.08900			0.00	0	24,993.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09430		1.09430		1.09080	1.09080			0.00	0	0.00
R186	On 06/08/2015	Bond Future			8.22515		118.05602		8.19510	118.29984		9.39	0.00	0	40,747.00
R186	On 06/08/2015	Bond Future	7.65	Call	411.33000		0.41133		462.32000	0.46232	411.330	9.18	0.00	0	75.00
R186	On 06/08/2015	Bond Future	7.75	Call	567.99000		0.56799		632.26000	0.63226	567.990	9.21	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.05	Call	1,301.55000		1.30155		1,412.80000	1.41280	1,301.550	9.32	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.45	Put	1,176.44000		1.17644		1,106.47000	1.10647	1,176.440	9.51	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.46	Put	1,148.99000		1.14899		1,080.38000	1.08038	1,148.990	9.52	0.00	0	75.00
R186	On 06/08/2015	Bond Future	8.50	Put	1,044.11000		1.04411		980.75000	0.98075	1,044.110	9.54	0.00	0	5,229.00
R186	On 06/08/2015	Bond Future	8.55	Put	924.04000		0.92404		866.91000	0.86691	924.040	9.57	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future	8.90	Put	359.55000		0.35955		334.86000	0.33486	359.550	9.79	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.28123		119.97301		8.24964	120.22414		9.27	0.00	0	500.00
R186	On 05/11/2015	Bond Future	8.22	Put	3,198.87000		3.19887		3,080.64000	3.08064	3,198.870	9.26	0.00	0	1,090.00
R186	On 05/11/2015	Bond Future	8.25	Put	3,075.11000		3.07511		2,960.13000	2.96013	3,075.110	9.27	0.00	0	8,690.00
R186	On 05/11/2015	Bond Future	8.35	Put	2,689.42000		2.68942		2,585.09000	2.58509	2,689.420	9.31	0.00	0	9,370.00
R186	On 05/11/2015	Bond Future	8.45	Put	2,340.50000		2.34050		2,246.48000	2.24648	2,340.500	9.36	0.00	0	6,248.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,001.46000		1.00146		954.13000	0.95413	1,001.460	9.61	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.33121		116.71986		8.29873	116.97289		9.06	0.00	0	5,512.00
R186	On 05/05/2016	Bond Future			8.36949		118.82032		8.33500	119.08380		9.06	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/08/2015	Bond Future			289.73416		289.73416		290.04361	290.04361			0.00	0	978.00
R197	On 05/11/2015	Bond Future			294.43770		294.43770		294.76008	294.76008			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/08/2015	Bond Future			236.78879		236.78879		237.38345	237.38345			0.00	0	54,173.00
R202	On 05/11/2015	Bond Future			240.63289		240.63289		241.24344	241.24344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2023	On 06/08/2015		Bond Future	8.06119	101.73277		8.03100	101.89945		7.14	1,750	19,027.00
R2023	On 06/08/2015	9.07	Put	72.75000	0.07275		67.10000	0.06710	72.750	7.63	0	911.00
R2023	On 05/11/2015		Bond Future	8.12596	99.46088		8.09388	99.63304		7.34	0	0.00
R2023	On 04/02/2016		Bond Future	8.18654	101.15664		8.15329	101.32983		7.03	0	0.00
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R203	On 06/08/2015		Bond Future	7.26663	105.22905		7.23494	105.29036		2.34	0	17,001.00
R203	On 06/08/2015	7.84	Put	95.33000	0.09533		87.74000	0.08774	95.330	2.43	0	5,000.00
R203	On 05/11/2015		Bond Future	7.35548	102.77169		7.31753	102.83685		2.04	0	0.00
R203	On 04/02/2016		Bond Future	7.43603	104.52412		7.39300	104.58838		1.51	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2030	On 06/08/2015		Bond Future	8.63768	95.04532		8.61287	95.24085			0	9,690.00
R2030	On 05/11/2015		Bond Future	8.69446	96.58966		8.66854	96.79098			0	0.00
R2030	On 31/01/2030		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2032	On 06/08/2015		Bond Future	8.73470	98.79253		8.70475	99.04520			0	1,579.00
R2032	On 05/11/2015		Bond Future	8.79291	96.24154		8.76173	96.50098			0	0.00
R2032	On 04/02/2016		Bond Future	8.84642	97.88287		8.81451	98.14488			0	0.00
R2032	On 31/03/2032		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2037	On 06/08/2015		Bond Future	8.83899	97.03540		8.81419	97.26658			0	33,382.00
R2037	On 05/11/2015		Bond Future	8.89290	98.61207		8.86710	98.84980			0	0.00
R2037	On 04/02/2016		Bond Future	8.94374	96.03609		8.91740	96.27599			0	0.00
R2037	On 31/01/2037		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R204	On 06/08/2015		Bond Future	7.53957	102.46538		7.50884	102.55591		3.56	1,500	21,244.00
R204	On 06/08/2015	8.41	Put	48.26000	0.04826		44.11000	0.04411	48.260	3.78	0	699.00
R204	On 05/11/2015		Bond Future	7.61892	104.12918		7.58436	104.22407		3.38	0	0.00
R204	On 04/02/2016		Bond Future	7.68765	101.86727		7.65048	101.96178		2.90	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2044	On 06/08/2015		Bond Future	8.91689	98.56412		8.88184	98.92026			0	10,735.00
R2044	On 05/11/2015		Bond Future	8.96894	100.16567		8.93266	100.53038			0	0.00
R2044	On 04/02/2016		Bond Future	9.01810	97.49099		8.98100	97.86002			0	0.00
R2044	On 31/01/2044		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R2048	On 06/08/2015		Bond Future	8.90301	102.29660		8.86791	102.66367			303	35,237.00
R2048	On 05/11/2015		Bond Future	8.95613	99.52758		8.91980	99.90339			0	0.00
R2048	On 04/02/2016		Bond Future	9.00681	101.22466		8.96965	101.60494			0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R207	On 06/08/2015		Bond Future	7.77005	98.62684		7.73965	98.73763		4.72	0	38,359.00
R207	On 06/08/2015	7.46	Call	363.46000	0.36346		401.78000	0.40178	363.460	4.66	0	70.00

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			7.84327		100.22882		7.80999	100.34416		4.52	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	606.39000		0.60639		647.42000	0.64742	606.390	4.46	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	689.63000		0.68963		734.30000	0.73430	689.630	4.47	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.91025		98.29558		7.87509	98.41096		4.13	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	529.49000		0.52949		563.21000	0.56321	529.490	4.04	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	768.10000		0.76810		811.62000	0.81162	768.100	4.08	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.96058		100.06458		7.92110	100.18692		4.13	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,045.67000		1.04567	1,095.69000	1.09569		1,045.670	4.09	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.87311		97.42618		7.84279	97.55799		5.81	0.00	0	38,213.00
R208	On 06/08/2015	Bond Future	8.85	Put	60.81000		0.06081		55.98000	0.05598	60.810	6.20	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.94023		95.60844		7.90759	95.74501		5.80	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	651.83000		0.65183	619.37000	0.61937		651.830	6.03	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.99958		97.23872		7.96549	97.37577		5.41	0.00	0	0.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.77838		78.36548		8.75353	78.55723		14.36	0.00	0	25,844.00
R209	On 06/08/2015	Bond Future	9.90	Put	115.36000		0.11536	109.63000	0.10963		115.360	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.82979		76.49009		8.80398	76.68716		14.92	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.87687		77.79457		8.85057	77.99343		14.85	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/08/2015	Bond Future			179.42617		179.42617		179.36222	179.36222			0.00	0	1,184.00
R210	On 05/11/2015	Bond Future			180.22000		180.22000		180.16012	180.16012			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			133.15581		133.15581		133.11166	133.11166			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			135.31796		135.31796		135.27678	135.27678			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/08/2015	Bond Future			138.74537		138.74537		138.78078	138.78078			0.00	0	1,113.00
R212	On 05/11/2015	Bond Future			140.99830		140.99830		141.03819	141.03819			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/08/2015	Bond Future			8.67745		88.95924		8.65259	89.14810		12.28	0.00	1,093	17,327.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
R213	On 05/11/2015	Bond Future		8.73508	86.85969		8.70916	87.05398		12.74	0.00	0	0.00
R213	On 04/02/2016	Bond Future		8.78990	88.34061		8.76340	88.53658		12.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.82644	79.45052		8.79646	79.69507		15.14	0.00	557	19,996.00
R214	On 05/11/2015	Bond Future		8.87760	77.44967		8.84655	77.70042		15.72	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.92620	78.77024		8.89450	79.02373		15.68	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		21,390.36000	21,390.36000		21,242.06000	21,242.06000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.57230	4.57230		4.56390	4.56390		12.28	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.52190	4.52190		4.51530	4.51530		11.87	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.67680	1.67680		1.67660	1.67660			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.63380	1.63380		1.63360	1.63360			0.00	0	90.00
<b>Total for Derivatives :</b>											<b>0.00</b>	<b>154,740</b>	<b>4276997.00</b>

### j-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	101.16752			101.14978			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	101.43380			101.41365			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		9.03500	102.53195		9.00500	102.60277			0.00	0	800,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	101.00481			100.98450			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.27500	102.18034		9.24500	102.28953			0.00	0	70,000,000.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	108.51900		10.00000	108.49100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.19980			100.17876			0.00	0	205,000,000.00
AB011	On 21/11/2023	Spot Bond		0.00000	98.95272			98.92993			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.51000	96.74601		9.48000	96.80668			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.74073		100.00000	9.71714			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.37401		10.84000	100.34522			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
AB016U	On 05/02/2025	Spot Bond	100.00000		11.13011		100.00000	11.10808			0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.09710			101.07598			0	0.00
AB09	On 03/05/2017	Spot Bond	8.77000		103.43712		8.74000	103.46597			0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.15000		273.46410		2.13000	273.70281			0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.90630			101.88783			0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.82713			101.80721			0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.66764			101.64661			0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		101.70956			101.68798			0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.16301			99.14235			0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.65651			100.63720			0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.57803			100.55823			0	0.00
ABFN13	On 14/05/2020	Spot Bond	0.00000		100.39961			100.37976			0	19,800,000.00
ABFN14	On 14/05/2022	Spot Bond	0.00000		100.40971			100.38931			0	0.00
ABN05	On 18/04/2021	Spot Bond	1.89000		174.67216		1.87000	174.76783			0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		165.82612		2.76000	165.73432			0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		176.46550		2.17000	176.37068			0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.06285		1.82000	185.96469			0	0.00
ABN33	On 29/01/2018	Spot Bond	8.16625		81.15337		8.13625	81.19587			0	0.00
ABN34	On 29/01/2018	Spot Bond	8.16625		81.15337		8.13625	81.19587			0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		99.53000			99.52000			0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		101.54841			101.52714			0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		98.70000			98.68000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		97.76000			97.74000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000		97.25000			97.23000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		95.84000			95.81000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		96.14000			96.44000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.11136			101.09199			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.01665			100.99693			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		94.76000			94.73000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		94.02000			94.00000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		93.73000			93.00000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		93.46000			93.44000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.33245			101.31285			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.79500		104.70334		6.76000	104.69466			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.02733			101.00609			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		91.71000			91.70000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		91.50000			91.49000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.54500		110.66335		2.51000	110.93778			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.34000		163.56223		2.34000	163.47363			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32500		214.88759		2.30500	215.37726			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		90.16000			90.15000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.61000		91.95805		9.58000	92.08567			0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		102.17000			102.19000			0	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		69.05000			71.18000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.39465			102.37447			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		97.69000			97.71000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.64500			106.64500			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		110.67653		9.63000	110.64793			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		101.27000			101.31000			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	9.57500		111.07177		9.54500	111.25972			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.98000		91.19551		8.95000	91.29934			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.66000			101.31000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		115.12000			113.98000			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	9.67000		110.39037		9.64000	110.57628			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		91.86000			91.85000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.81510			99.79440			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.72166			100.70087			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.32000		105.85789		8.29000	105.90976			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.98500		103.36143		8.95500	103.47279			0	500,000,000.00
ABS12	On 14/05/2020	Spot Bond	9.27000		100.42947		9.24000	100.52182			0	0.00
ABS13	On 14/05/2022	Spot Bond	9.68500		100.43926		9.65500	100.56282			0	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		9.08000	96.54867		9.05000	96.64122			0	3,110,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.77000	95.41746		9.74000	95.58625			0	1,680,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.63500	103.24655		7.60500	103.24854			0	0.00
ABSI2	On 07/12/2023	Spot Bond		1.96000	277.15312		1.94000	277.39745			0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.08000	132.04170		1.08000	131.97465			0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.01000	134.74679		2.00000	134.75626			0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00663		100.00000	0.00662			0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	95.33651		100.00000	95.09455			0	0.00
ACL028	On 15/09/2015	Spot Bond		10.95500	103.48862		10.92000	103.46871			0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.36006			100.33355			0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	10.27872		100.00000	10.25382			0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.36876			100.34158			0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.49176			100.45505			0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	61.26597		100.00000	61.11755			0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.35136			100.32552			0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	70.20993		11.00000	70.18986			0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	39.21022		100.00000	39.11523			0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	101.76861			101.74519			0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	101.93604			101.91031			0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	101.69395			101.67156			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL080	On 20/09/2015	Spot Bond		0.00000	101.74440			101.72131			0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	101.76659			101.74320			0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	102.90282			102.87977			0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	102.90282			102.87977			0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	102.91921			102.89602			0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	102.91921			102.89602			0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	102.88643			102.86352			0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	96.24942			96.23076			0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
ACL092	On 26/12/2015	Spot Bond		0.00000	101.50059			101.47900			0	0.00
ACL095	On 20/12/2018	Spot Bond		0.00000	101.71416			101.69149			0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	101.76435			101.74099			0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	101.78447			101.76083			0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	101.74414			101.72105			0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	101.65362			101.63178			0	0.00
ACL104	On 20/12/2019	Spot Bond		9.48000	103.90973		9.45000	103.99448			0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.80753			100.78530			0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	101.41539			101.39389			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	90.45189			90.43183			0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	187.11516			185.51628			0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	187.15440			185.55462			0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	101.69386			101.67147			0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	102.61184			102.59110			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000		99.99983			99.97923			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		102.61009			102.58938			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		102.87647			102.85298			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		103.26036			103.23823			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		101.97992			101.95694			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		102.64871			102.62895			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		101.69993			101.67746			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		102.56328			102.54265			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		101.66383			101.64186			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		101.59316			101.57216			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		102.02650		10.23000	101.99884			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		101.55670			101.53619			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		117.46271			117.22721			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.58500		105.11289		9.55500	105.18520			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		101.65770			101.63581			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		118.09726		1.75000	118.03515			0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		101.53650			101.51627			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		101.62517			101.60326			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		101.67541			101.65279			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		101.57493			101.55372			0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		101.66729			101.64741			0	92,857,100.00
ACL181	On 20/06/2017	Spot Bond	0.00000		101.76300			101.73995			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond		0.00000	103.01323			102.99349			0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	101.55683			101.53588			0	100,000,000.00
ACL184	On 20/09/2017	Spot Bond		0.00000	102.52260			102.50140			0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	101.66536			101.64289			0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	101.62230			101.60090			0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	101.70790			101.68532			0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	101.73412			101.71118			0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	101.68674			101.66818			0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	101.90275			101.88402			0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	101.74026			101.71724			0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	101.74026			101.71724			0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	101.83606			101.81120			0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	101.63522			101.61317			0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	101.83933			101.81494			0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	103.40325			103.38094			0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	101.83606			101.81120			0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.61093			97.59163			0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	101.77458			101.75108			0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	101.75575			101.73202			0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	136.13069			134.99327			0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	137.10717			135.96143			0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	101.53472			101.51407			0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	101.52065			101.50019			0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.25523			100.23682			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000		101.55885			101.53786			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.65795			100.63595			0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		101.62517			101.60326			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		101.53673			101.51605			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		101.53472			101.51407			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		101.67572			101.65358			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		100.50289			100.48114			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		99.84296			99.82064			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.76220			100.73997			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.74018			100.71863			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.14047			100.03514			0	12,000,000.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		33.98212		100.00000	33.89980			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		15.39420		100.00000	15.35691			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.23999			100.22159			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.26382						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.27967						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.90417			100.88383			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.99162			100.96922			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.10808			101.08295			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.86567			100.84635			0	40,000,000.00
AHF3A2	On 18/04/2016	Spot Bond	8.10500		99.52095		8.07500	99.52413			0.00	12,000,000,000
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.10879			101.08369			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.28653			101.25721			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000	37.11608		100.00000	36.99014			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000	9.65085		100.00000	9.61811			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.10500	100.16875		9.07500	100.23801			0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.67000	111.97035		9.64000	112.11664			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.47500	104.96857		7.44500	104.97030			0	158,000,000.00
AIR04	On 29/05/2024	Spot Bond	9.35000	99.49917		9.32000	99.65375			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.58093		100.00000	12.55308			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.02500	99.91430		10.00000	100.07958			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.59000	167.47608		2.59000	167.38422			1,000,000,000	500,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.88687			101.86523			0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	99.89305			99.87508			0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	99.18478		100.00000	98.91599			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.46362			101.44258			0	174,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	101.57474			101.55204			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	101.45727			101.43842			1,800,000,000	900,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.13945			100.11145			0	210,000,000.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.43479			101.41547			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	101.59315			101.57215			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	101.87789			101.84979			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	99.88252			99.86593			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	100,000,000.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.43000			93.58000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		99.88252			99.86593			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		113.08905			113.06793			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57500		233.33580		2.55500	233.83357			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.84441			113.78187			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		112.77374			112.14042			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.28067			100.25690			0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.09466			109.93198			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		112.14726			112.11343			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		100.48064			100.46020			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.59000		207.04642		2.57000	207.51213			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		101.64186			101.62239			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		101.43061			101.41070			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		101.02341			101.00355			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		101.00381			100.98308			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.94193			100.91970			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN059	On 28/04/2020	Spot Bond	0.00000		100.79949			100.77748			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		100.74044			100.71887			0	0.00
ASN062	On 14/05/2018	Spot Bond	0.00000		98.42372			98.42226			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000		100.02516			100.02531			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		37.88953		100.00000	37.80522			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		18.96579		100.00000	18.91985			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.07517		100.00000	19.02896			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.58296		100.00000	18.53794			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		31.37463		100.00000	31.27333			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		45.19899		100.00000	45.08950			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		18.67135		100.00000	18.62612			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		31.32887		100.00000	31.24161			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		43.80157		100.00000	43.67957			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.81368			101.61550			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.41405			101.39507			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.34010			101.31954			380,000,000	190,000,000.00
BAW11	On 01/10/2018	Spot Bond	9.15500		103.45193		9.12500	103.51225			0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.57043			101.55082			0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.81861			100.80006			800,000,000	400,000,000.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.03206			100.01273			0	100,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.15518			100.13543			0	0.00
BAW19	On 05/12/2020	Spot Bond	9.55500		99.94409		9.52500	100.04484			0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.78500		103.48803		6.75000	103.48116			0	170,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		57.59534		100.00000	57.45428			0	0.00
BAW21	On 24/03/2022	Spot Bond	9.80500		99.25085		9.77500	99.36948			0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.77686			103.75642			0	0.00
BAW8	On 02/10/2017	Spot Bond	8.92000		103.73933		8.89000	103.77755			0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.92089		102.87745		10.91250	102.69928			0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88380		102.07246		10.87643	101.89374			0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89488		102.07735		10.88910	101.89837			0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.87779			101.84832			0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93399		102.06743		10.92659	101.88868			0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.97895		101.58479		11.94536	101.46199			0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.92062			101.89046			0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.92062			101.89046			0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.92069			101.89053			0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.17089		101.81797		11.16250	101.63756			0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.07065		102.15195		11.06413	101.97148			0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88380		102.07246		10.87643	101.89374			0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06904		102.23977		11.05908	102.06219			0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.30716		101.83379		10.29450	101.67240			0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.82646			101.79782			0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.80582			101.63121			0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.80582			101.63121			0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.43642		103.36265		8.43642	103.36265			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYA24	On 30/06/2017	Spot Bond	11.69500		100.80948		11.66500	100.83192			0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.02311			101.02311			0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.62000		98.95304		11.59000	98.98140			100,000,000	100,000,000.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.66390			101.63788			0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.60047		9.28000	101.57488			0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.78034			101.75215			0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45500		101.31780		11.42500	101.35089			0	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.72937			101.70201			0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.77185			101.74380			0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.77185			101.74380			0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89645			99.89645			0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		101.70896			101.68196			0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		101.79191			101.76382			0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		99.99797			99.99797			0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		101.79191			101.76382			0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		101.71237			101.68530			0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		101.73236			101.70524			0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		101.79201			101.76392			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		101.40694			101.38507			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000		101.47414			101.45097			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.92089		103.38419		13.91250	103.15574			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30986		102.70187		15.29344	102.47159			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.11188		101.54021		14.11188	101.54021			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAYB05	On 30/06/2019	Spot Bond	0.00000		102.32263			102.28548			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		102.32263			102.28548			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		102.32263			102.28548			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		102.40712			102.36857			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		102.02639			101.99415			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		33.42914	100.00000		33.36572			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.81228	100.00000		21.75885			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.85161	100.00000		19.80300			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.25409	100.00000		12.22407			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.26324	100.00000		12.23353			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.81577	100.00000		14.77949			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.83761	100.00000		12.80617			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.82836			100.80940			2,200,000,000	1,100,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.03867			101.02069			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.09958			101.08050			1,020,000,000	510,000,000.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.87926			100.86086			1,200,000,000	600,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.24224	100.00000		9.21986			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.24224	100.00000		9.21986			0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		99.18478	100.00000		98.91599			0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		87.74038	100.00000		87.52998			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		82.02247	100.00000		81.83857			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.86000		183.13220		1.84000	183.15825			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000		159.35651		8.16000	159.91512			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BD0206	On 02/03/2028	Spot Bond	8.19000	159.71896		8.16000	160.27289			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500	97.47629		8.54500	97.67995			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	8.25500	98.46870		8.22500	98.52006			0	50,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.52362			101.50510			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.87963			100.85944			220,000,000	220,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.43702			101.41770			0	1,520,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.95360			100.93163			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.01046			100.98712			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.16916			101.14199			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	36.32266		100.00000	36.23370			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	100.69581			100.67560			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.70918			100.68857			200,000,000	200,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.71364			100.69289			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.76710			100.74472			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.83829			100.81373			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	35.52983		100.00000	35.44281			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	35.52983		100.00000	35.44281			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	101.67820			101.65736			160,000,000	160,000,000.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	101.71016			101.68891			0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.42000	102.48485		8.39000	102.51103			0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	101.80604			101.78354			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BG42C	On 15/06/2017	Spot Bond		0.00000	101.97633			101.95161			0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	25.40073		100.00000	25.33919			0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	25.40073		100.00000	25.33919			0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	101.42616			101.40276			0	0.00
BGL02	On 19/11/2024	Spot Bond		11.23000	99.04471		11.20000	99.11763			0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.72259			100.69792			0	0.00
BGL04	On 05/02/2025	Spot Bond		11.12000	99.40583		11.09000	99.48102			0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	102.45219			102.43123			0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	73.63747		100.00000	73.49776			0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.05127			100.03201			0	20,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.95669			100.93647			0	50,000,000.00
BID06	On 30/06/2019	Spot Bond		8.76500	104.03696		8.73500	104.11381			0	2,200,000,000.00
BIDC45	On 15/07/2015	Spot Bond		0.00000	99.25011			99.23267			0	0.00
BIDC46	On 13/10/2015	Spot Bond		0.00000	100.87926			100.86161			1,560,000,000	780,000,000.00
BIDC47	On 07/08/2015	Spot Bond		0.00000	99.56346			99.58092			0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.22066			100.20350			0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.25437			100.23436			0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.21512			100.19882			0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.22566			100.20846			0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.24476			100.22597			0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.32386			100.29843			0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.45836			100.42116			0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	101.49127			101.47330			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.29758		100.00000	97.04354			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.84763			100.82425			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.87138			100.84732			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		97.32399			97.30488			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.69589			96.67701			0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		99.18485			99.16633			0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		99.84280						0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		99.82525			99.80778			0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		99.38677			99.36925			400,000,000	100,000,000.00
BTC037	On 06/07/2015	Spot Bond	0.00000		99.40464			99.38712			2,000,000,000	500,000,000.00
BTC038	On 15/07/2015	Spot Bond	0.00000		99.24702			99.22951			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		99.14172			99.12421			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.03825			99.02076			4,800,000,000	1,200,000,000.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.02728			99.00991			0	0.00
BTC042	On 04/06/2015	Spot Bond	0.00000		99.52897			99.54642			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		99.52554			99.54312			0	0.00
BTC044	On 09/06/2015	Spot Bond	0.00000		99.59825			99.54085			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		98.73258			98.71498			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		98.54101			98.52343			10,600,000,000	10,600,000,000.00
BTC047	On 21/08/2015	Spot Bond	0.00000		98.58964			98.57201			0	0.00
BTC30A	On 11/06/2015	Spot Bond	100.00000		97.59358		100.00000	100.00000			0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		41.96909		100.00000	41.86631			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		101.46816			101.44668			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BWZ20A	On 27/03/2020	Spot Bond	0.00000		101.52281			101.50051			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		101.60948			101.58853			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.30529			100.28469			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		16.85923	100.00000		16.79336			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.62000		106.96514	9.59000		106.97839			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		105.26037			105.23724			0	0.00
CBL11	On 06/05/2016	Spot Bond	8.67000		102.37180	8.64000		102.37482			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.65500		99.18486	12.62500		99.22841			0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		97.94317			97.91160			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.95500		99.82049	12.92500		99.86928			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.07000		101.02777	9.04000		101.05652			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		96.96695			96.93559			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.95500		96.95929	12.92500		97.01750			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.91700			100.89790			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		95.88218			95.84642			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.39121			100.37062			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.70500		92.33443	10.67500		92.41511			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		100.35375			100.33136			0	0.00
CCT01	On 23/06/2023	Spot Bond	10.09500		118.97360	10.06500		119.11888			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.09500		108.55710	10.06500		114.50367			80,000,000	1,080,000,000.00
CCT03	On 15/03/2025	Spot Bond	10.02000		109.36905	9.99000		109.53351			0	90,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.82159			99.79181			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.82000		102.29646	11.79000		102.28758			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	101.95124			101.92244			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.33221			102.30556			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.63460		10.00000	109.60600			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.54768			101.52102			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	101.85792			101.83222			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.05420			101.02790			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	9.47247		100.00000	9.44258			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	101.80397			101.76044			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.02266			100.00003			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.53544			101.51150			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.59508			101.57017			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.66371			101.63769			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	100.47933			100.44358			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.47449			100.43912			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.50004			100.46269			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.69398			101.67159			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.08723			102.06806			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	104.22822		10.11000	104.19982			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.19108			101.17035			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN191		On 23/08/2016	Spot Bond	2.76000	122.31102		2.76000	122.24328			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	122.25629		3.14000	122.18736			0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.08650		8.25000	102.06407			0	0.00
CLN198		On 13/09/2021	Spot Bond	2.71000	124.53963		2.70000	124.54134			0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	121.64572		2.40000	121.57969			0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	102.36743			102.33575			0	0.00
CLN215		On 17/10/2016	Spot Bond	8.54500	101.02232		8.51500	101.03750			0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.92457			100.90384			0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.94481			100.92351			0	0.00
CLN221		On 20/10/2016	Spot Bond	8.59500	101.06327		8.56500	101.07853			0	0.00
CLN222		On 20/10/2016	Spot Bond	8.59500	101.06327		8.56500	101.07853			0	0.00
CLN225		On 09/12/2016	Spot Bond	8.64500	99.88556		8.61500	99.90429			0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.73434			101.71139			0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.90784			101.88251			0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.63500		10.00000	109.60600			0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	109.63500		10.00000	109.60600			0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.40054			100.38063			0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.17621			100.15535			0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.50468		9.35000	102.47881			0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.50468		9.35000	102.47881			0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN256	On 26/03/2017	Spot Bond	0.00000		102.23708			102.21693			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.91752			101.89688			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.32137			102.30135			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.32137			102.30135			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.32137			102.30135			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.84272			101.82181			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.38500		102.59111		9.35500	102.66061			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.41260			101.39321			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.96642			101.94028			0	190,000,000.00
CLN272	On 20/06/2017	Spot Bond	0.00000		101.90487			101.88369			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		101.89496			101.87393			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.95944			101.93850			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.22997			100.21017			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.19757			100.17395			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		102.10529			102.08462			0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		102.33224			102.31149			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		100.70639			100.68699			0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		101.49285			101.47378			0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		101.38974			101.37061			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		101.55482			101.53389			0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000		100.80231			100.78182			0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000		100.42543			100.40563			0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000		101.88083			101.85659			0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000		101.69518			101.67068			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond		0.00000	103.64861			103.62718			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	101.42210			101.39770			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.67667			101.65245			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.48323			101.45873			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	101.84935			101.82482			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.44653			101.42213			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.57700			101.55278			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.56668			101.54240			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	137.91169			137.91169			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	102.95117			102.92840			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	138.42318			138.42318			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	137.29562			137.29562			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	137.99045			137.99045			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	134.20170			134.20170			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	134.42446			134.42446			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.45077			100.42851			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.89000	93.71145		10.86000	93.82837			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.41000	95.16387		11.38000	95.28074			0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.49749			101.47431			0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	101.86015			101.83495			0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.44072			100.41899			0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.85498			100.83397			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000	100.79203			100.76909			0	40,000,000.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.77569		8.80500	100.75210			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.63522			101.61317			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	102.80858			102.78695			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	130.52148			130.52148			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.73969			101.71617			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.85613			101.83099			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.77476			101.75126			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	102.46026			102.42730			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	82.18939			82.12930			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	101.93617			101.91044			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.49749			101.47431			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	118.93483			118.93483			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	118.98334			118.98334			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.78396			100.76257			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	102.15094			102.12166			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.50614			101.48282			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	102.44515			102.41240			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	102.01657			101.98974			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	101.55268			101.53223			0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	101.79993			101.77557			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.77648			100.75531			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.48228			100.46148			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.46287			101.44025			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000		100.74742			100.72692			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.02302			100.07864			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		100.73067			100.70959			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.84976			100.82889			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		101.49049			101.47045			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.07000		104.84893		10.04000	104.99685			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		101.64446			101.62275			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.70361			100.67871			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.21000		106.64758		12.18000	106.77716			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.73218			100.70620			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.24000		106.46998		12.21000	106.59023			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		109.23260		10.02000	109.20310			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.73218			100.70620			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.80849			100.78637			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		104.32033			104.29289			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.61920			101.59784			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		101.65351			101.63167			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		101.65366			101.63182			0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		101.56149			101.53729			0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60500		103.16026		9.57500	103.26625			0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.85143			101.82341			0	300,000,000.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.80595			101.78151			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN379	On 20/03/2024	Spot Bond			10.57000	101.97609		10.57000	101.94756			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond			11.00000	102.17662		11.00000	102.14689			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond			0.00000	100.85691			100.83727			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond			0.00000	101.85507			101.83046			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond			0.00000	100.86418			100.84386			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond			12.00000	102.57099		11.97000	102.70447			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond			0.00000	102.01262			101.98528			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond			0.00000	101.65340			101.63156			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond			0.00000	100.88034			100.85600			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond			0.00000	101.76459			101.74123			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond			0.00000	101.30863			101.28800			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond			0.00000	101.52240			101.50236			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond			0.00000	101.55482			101.53389			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond			0.00000	91.45668			91.45668			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond			0.00000	101.64527			101.62308			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond			0.00000	100.00000		0.00000	99.97898			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond			0.00000	101.81002			101.78586			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond			0.00000	101.93844			101.90748			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond			0.00000	100.42462			100.40374			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond			0.00000	100.42209			100.40135			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond			0.00000	100.93463			100.91258			0.00	0	0.00
CLN401	On 20/06/2020	Spot Bond			0.00000	100.82819			100.80330			0.00	0	0.00
CLN402	On 30/06/2017	Spot Bond			0.00000	100.73698			100.71553			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
CLN403	On 30/06/2017	Spot Bond	0.00000		100.32713			100.30586			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.79371		7.01000	41.78595			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		168.58488			169.29456			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	8.57500		147.22003		8.54500	147.37617			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000		159.35651		8.16000	159.91512			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000		159.71896		8.16000	160.27289			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		97.31961			97.30047			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		97.29669			97.27738			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.22831			101.20567			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.60968			101.58780			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		101.75448			101.73126			0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		101.64150			101.61983			0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		101.66376			101.64178			0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.21487			101.19244			0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		101.66536			101.64289			0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.85498			100.83397			0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		101.51662			101.49622			0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		101.61329			101.59200			0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		101.60319			101.58205			0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		101.61323			101.59195			0	0.00
CLNF15	On 20/06/2020	Spot Bond	0.00000		100.90094			100.87863			0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.16766			100.14469			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000		101.15196			101.12855			0	0.00
COJ02	On 15/09/2016	Spot Bond	8.72500		104.83904		8.69500	104.83738			0	56,475,000.00
COJ04	On 05/06/2018	Spot Bond	8.74500		100.58936		8.71500	100.64400			0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.24500		110.43803		10.21500	110.58042			0	0.00
COJ06	On 09/12/2015	Spot Bond	7.24500		101.58347		7.21000	101.58152			0	0.00
COJ07	On 23/03/2021	Spot Bond	9.81500		106.24498		9.78500	106.35147			0	0.00
COJG01	On 09/06/2024	Spot Bond	9.85000		101.75182		9.82000	101.90407			0	0.00
COT01	On 03/04/2023	Spot Bond	10.22000		95.58096		10.19000	95.70817			0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000		96.73316		10.89000	96.90267			0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.92000		89.90742		10.89000	90.07218			0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.02365			100.07910			110,000,000	110,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.68764			100.66911			0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		11.11705		100.00000	11.09012			0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.16365			100.14429			0	130,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.49962			101.47903			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.12358			100.10457			0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		102.00356			101.98411			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		100.78575			100.76611			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		11.17717		100.00000	11.15009			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.51303		100.00000	13.48030			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.58000		101.60213		11.55000	101.72067			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.97846		100.00000	13.94460			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.73989		100.00000	6.72356			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.62513		100.00000	14.58971			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.70363			100.68544			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94500		98.93521		7.91500	98.97604			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.24468			100.22746			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.15291			100.13491			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		99.98228			99.96451			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		86.56605		100.00000	86.36659			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.86322			99.84354			0	300,000,000.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.21764			101.19562			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		102.33317			102.31339			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.60357			100.58371			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.14693			102.11770			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.34781			101.31385			0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.86617			101.84089			0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		55.46847			55.41359			0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.70918			101.67908			0	0.00
DV2021	On 18/06/2021	Spot Bond	8.80500		105.14757		8.77500	105.26209			0	0.00
DV21	On 15/06/2016	Spot Bond	7.39500		106.92542		7.36500	106.93517			0	0.00
DV22	On 07/02/2020	Spot Bond	8.87000		105.16188		8.84000	105.25135			0	1,354,400,000.00
DV23	On 27/02/2023	Spot Bond	9.50000		105.29191		9.47000	105.42984			0	1,134,223,000.00
DV24	On 18/02/2024	Spot Bond	9.48000		103.98319		9.45000	104.13358			0	0.00
DV29	On 18/02/2029	Spot Bond	9.57500		106.83516		9.55000	107.00197			0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		101.29844			101.28034			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		101.18497			101.16696			0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		101.46115			101.44239			0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.24364			100.22650			0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		99.83302			99.81473			0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		99.83056			99.81200			0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.36462			100.34691			0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		101.03266			101.01359			0	100,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.89555			100.87569			0	80,000,000.00
E170	On 01/08/2020	Spot Bond	8.21500		126.37122	8.18500	126.48442				0	2,100,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		96.09319			96.04198			0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00
EL037	On 31/01/2037	Spot Bond	2.34000		99.72893	2.34000	99.67485				0	41,900,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		135.72146	1.20000	135.65212				0	37,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.04000		124.17959	2.04000	124.11336				0	0.00
EL29	On 19/11/2029	Spot Bond	2.02000		112.28395	2.02000	112.22413				0	0.00
EL30	On 29/07/2030	Spot Bond	2.00000		113.53937	2.00000	113.47886				0	0.00
EL31	On 02/06/2031	Spot Bond	2.17500		102.87036	2.15500	103.09337				0	0.00
EL36	On 31/01/2036	Spot Bond	2.32000		100.10952	2.32000	100.05529				0	18,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.65500		107.22799	9.62500	107.32261				0	0.00
EMM02	On 11/03/2021	Spot Bond	9.55500		107.46697	9.52500	107.57497				0	166,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.97000		101.24140	9.94000	101.39005				0	0.00
EMM04	On 16/05/2028	Spot Bond	10.21000		95.78272	10.18500	95.86292				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.35000		102.70184		10.32500	102.84010			3,400,000	4,001,699,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.30617			100.28685			0	100,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000		98.19007			98.17159			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		99.80905			101.65309			1,257,600,000	696,100,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.57940			100.55891			0	150,000,000.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.55748			100.53781			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.52848			100.50990			280,000,000	148,000,000.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		101.93850			101.91892			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.16005			100.14123			0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		99.80570		100.00000	99.53955			0	0.00
EQS02	On 01/07/2015	Spot Bond	10.81500		105.55301		10.78000	105.52502			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.66184			102.63607			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.86010			99.83513			0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.10331			100.07863			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23500		97.42957		10.20500	97.47402			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		98.16720			98.14169			0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.51456			97.48725			0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.33012			100.30934			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		100.35024			100.32810			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		100.41886			100.40036			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.29479			100.27668			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.30675			100.28784			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.29240			100.27445			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.30237			100.28375			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.30203			100.28315			0	60,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.29799			100.27938			0	0.00
ES15	On 30/08/2015	Spot Bond	6.50000		102.25434	6.55000	102.22401				0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	8.09500		103.98764	8.06500	104.04241				29,670,200	5,104,262,300.00
ES23	On 25/01/2023	Spot Bond	8.72000		110.54980	8.69000	110.69635				23,419,500	51,299,023,500.00
ES26	On 02/04/2026	Spot Bond	9.00000		93.43485	8.97000	93.60677				1,053,126,500	12,517,208,000.00
ES33	On 15/09/2033	Spot Bond	9.70000		82.92073	9.67500	83.08128				75,563,600	29,061,520,400.00
ES42	On 25/04/2042	Spot Bond	9.78500		88.73920	9.75500	88.97039				617,739,600	32,647,061,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.30166			100.28133			0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.51684			98.49372			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.16999			100.14994			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.96687			100.94649			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.44507			101.42431			0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.25777			100.23749			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.23449			100.21618			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		99.99998			99.98205			0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		101.51131			101.49332			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		101.03604			101.01649			1,200,000,000	300,000,000.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		100.41597			100.39616			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.08480	100.00000	11.05795				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		10.78852		100.00000	10.76238			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.63546			101.61519			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.61554			100.59217			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.82716			101.80438			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.95492			101.93047			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.55500		100.68120		9.52500	100.74240			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.57433			101.55645			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.57425			101.55638			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.78595			100.76434			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.07408			104.05262			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		99.99974			99.97840			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		99.99973			99.97801			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.30500		98.65990		10.27500	98.76351			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		99.85101			99.82602			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.40500		109.99702		10.37500	110.05630			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.48560			101.46065			0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.01000		134.74679		2.00000	134.75626			0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.99000		276.56676		1.97000	276.81017			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26000		113.42591		2.22500	113.70914			0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.32000		163.91753		2.32000	163.82882			0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.21500		218.24776		2.19500	221.91874			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.06500		104.62363		7.03000	104.61421			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.63600		66.14844		7.63600	66.13222			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRBZ02	On 28/10/2024	Spot Bond	9.41300	42.01282		9.41400	42.00081			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.65000	40.66209		9.65000	40.65031			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	99.97159			99.94324			600,000,000	300,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.95634			101.93034			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.69403			101.67164			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.85951			101.83484			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	101.83606			101.81120			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	101.74973			101.72608			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	101.98769			101.96064			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	101.80595			101.78151			0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	101.92035			101.89431			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC134		On 20/09/2017	Spot Bond	0.00000	102.36723			102.33489			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.29716			102.26582			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	24.92569		100.09221	24.86525			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.63925			101.61713			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	111.72904			111.67892			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.17796			102.14890			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.06185			103.03326			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.81905			101.79494			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	101.83926			101.81487			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.67985			101.65766			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.71559			101.69241			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.24710			102.21646			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.68546			101.66270			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.15170		13.22500	63.12938			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.58900			101.56759			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
FRC166	On 20/03/2018	Spot Bond		0.00000	101.59101			101.56957			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.33958			102.30829			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.66335			101.64091			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49000	102.03144		3.45500	102.27864			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.73567			101.71221			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.73567			101.71221			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	102.28211			102.26023			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.49749			101.47431			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.69345			99.67027			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.63522			101.61317			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.59704			101.57552			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.69646			100.67182			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.87019			101.84485			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.46426			100.44458			0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.68930			100.66494			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.86545			100.84167			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.14693			102.11770			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.69952			101.67656			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.16594			102.13704			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.57895			101.55768			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.71559			101.69241			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.71559			101.69241			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.56103			101.54173			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.27958			101.25910			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	101.34937			101.32772			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.32691			101.30807			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.10556			101.08601			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.81197			101.78745			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.08992			101.07030			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.30895			101.29011			0	100,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.06707			101.04751			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.06995			101.05034			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.02921			101.00747			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.93568			100.91599			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.02921			101.00747			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.93193			100.91232			0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.61937			100.59739			0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.63708		8.75000	100.61342			0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	101.68345			101.66072			0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.30953		100.00000	11.28213			0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.36779		100.00000	10.34267			0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.69082			96.65718			0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	12.11225		100.00000	12.08291			0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	99.51832			99.49483			0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.13534		100.00000	22.08112			0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.57889			100.55761			0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.64918		100.00000	8.62823			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		21.33136		100.00000	21.27968			2,200,000,000	1,200,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.57885			100.55757			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		21.30369		100.00000	21.25209			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.57744			100.55621			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.54870			100.52859			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.64992			100.62843			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.61067			100.59055			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.82000		128.34101		2.81000	128.34665			0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.45615			100.43656			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.45022			100.43089			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.45022			100.43089			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.29015			100.26904			0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.42265			101.40398			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		101.69132			101.67203			0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		101.57416			101.55463			0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		101.64675			101.62142			0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		101.36633			101.34200			0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		101.15433			101.13356			0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.82506			101.80087			0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.81501			101.79096			0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.95309			101.93062			0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.80435			100.78221			0	0.00
FRC66	On 31/01/2022	Spot Bond	3.35000		124.33838		3.34000	124.34169			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC67	On 20/09/2016	Spot Bond	0.00000		101.84729			101.82278			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.86544			101.84069			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.40000		123.96821		3.39000	123.97132			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.38000		124.11613		3.37000	124.11932			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.40000		129.26083		2.40000	129.19052			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.47000		138.21826		2.47000	138.14288			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.90078			100.87585			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.61324			101.59196			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.83522			101.81089			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.13368			102.10523			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.05707			102.02968			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.76178			101.73796			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.75977			101.73598			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.50773			101.48912			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.26090		100.00000	12.23120			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		51.32433		100.00000	51.20000			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		94.03117		100.00000	93.79491			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.15231		100.00000	23.09623			0.00	0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		34.21337		100.00000	34.10655			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.10190		100.00000	12.07226			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.58327			101.56509			0.00	2,000,000,000	1,500,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.83867			101.81958			0.00	0	150,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.17298			101.15441			0.00	0	130,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.53785			100.51764			0.00	50,000,000	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRJ20		On 20/09/2020	Spot Bond	0.00000	99.27047			99.24867			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	99.43686			99.41450			0.00	0	0.00
FRJ25		On 09/03/2025	Spot Bond	0.00000	102.36392			102.34331			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.07300	104.95004		2.07300	104.89390			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.44000	112.31621		2.44000	112.25499			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	100.84868			100.82922			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.13247		10.38000	101.10401			0.00	0	0.00
FRS104		On 23/01/2024	Spot Bond	10.38000	101.13247		10.38000	101.10401			0.00	0	0.00
FRS105		On 10/11/2015	Spot Bond	0.00000	80.09300			80.09300			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	103.13957			103.11040			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.58000	109.61546		2.58000	109.55530			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.52500	208.93715		2.50500	209.40862			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.55000	110.18754		2.55000	110.12716			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.55500	208.06190		2.53500	208.53073			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	100.88900			100.86382			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.34500	112.59395		2.31000	112.87453			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.64000	108.48200		2.64000	108.42229			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	101.22323			101.20551			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	53.80800			52.99000			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.49889			100.48141			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.74500	106.53234		2.74500	106.47339			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.67500	204.60521		2.65500	205.06350			0.00	0	0.00
FRS121		On 07/12/2033	Spot Bond	2.72500	203.18555		2.70500	203.63953			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
FRS122	On 31/01/2025	Spot Bond	2.27500		99.17266		2.24000	99.42021			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75500		202.33952		2.73500	202.79093			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.02000		101.62388		3.02000	101.56689			0	0.00
FRS126	On 31/03/2028	Spot Bond	2.95000		153.14050		2.95000	153.05503			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.47000		94.17282		3.47000	94.11886			0	0.00
FRS129	On 31/03/2028	Spot Bond	2.94000		153.30505		2.94000	153.21952			0	0.00
FRS130	On 11/08/2015	Spot Bond	0.00000		100.40986			100.39123			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.00000		152.19767		3.00000	152.11151			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.26500		189.07779		3.24500	189.49861			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.40000		94.46012		3.40000	94.39222			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.37000		94.94554		3.37000	94.87749			0	0.00
FRS136	On 31/01/2038	Spot Bond	2.25000		98.95326		2.25000	100.00000			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.11000		274.23588		2.09000	274.47576			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.00000		276.37162		1.98000	276.61474			0	0.00
FRS43	On 07/12/2023	Spot Bond	2.72000		262.74142		2.70000	262.96393			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.48000		130.98645		2.47000	130.99365			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.75733			100.73654			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.01000		130.62668		2.00000	130.63586			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.97178			100.94985			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.22134			101.20006			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.63415			100.61321			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.42000		109.58662		2.42000	109.52695			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		27.30989		104.97509	27.24080			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	30.34823	101.07593	30.27399			0.00		0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	22.42233	100.44759	22.36779			0.00		0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	28.61045	100.76967	28.54066			0.00		0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS81	On 30/10/2042	Spot Bond	2.04500	119.21782	2.02500	119.64451			0.00		0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRS85	On 31/01/2025	Spot Bond	2.20500	113.96791	2.17000	114.25287			0.00		0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.84337		98.84228			0.00		0	0.00
FRS87	On 31/01/2025	Spot Bond	2.23500	113.67191	2.20000	113.95593			0.00		0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.03526		100.08826			0.00		0	0.00
FRS90	On 07/12/2023	Spot Bond	2.20000	345.26131	2.18000	345.56188			0.00		0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.53112		100.51086			0.00		0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.12776		100.02443			0.00		0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00		0	0.00
FRX16	On 15/09/2016	Spot Bond	7.69500	102.06551	7.66500	102.08087			0.00		0	1,500,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.27000	102.27383	8.24000	102.31298			0.00		0	0.00
FRX18	On 14/04/2018	Spot Bond	8.50500	106.36582	8.47500	106.41903			0.00		0	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond	9.13000	99.96449	9.08000	100.11964			0.00		0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.77500	97.27772	9.39500	98.77808			0.00		0	0.00
FRX23	On 28/02/2023	Spot Bond	9.98000	90.12156	10.01000	89.95088			0.00		0	0.00
FRX24	On 10/12/2024	Spot Bond	10.34000	102.21678	9.99000	104.34249			0.00		0	400,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.38000	95.79811	10.35000	95.96116			0.00		0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.70000	96.30498	10.67500	96.45100			0.00		0	3,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.82500	92.71300	10.80000	92.85907	0.00	0	200,000,000.00			
FRX45	On 14/04/2045	Spot Bond	10.23000	80.36043	10.20000	80.56628	0.00	0	0.00			
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.44165		101.42272	0.00	628,031,800	314,015,900.00			
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.46184		101.44264	0.00	0	0.00			
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.51229		101.49239	0.00	0	0.00			
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.59304		101.57204	0.00	0	0.00			
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.65359		101.63176	0.00	0	0.00			
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.91588		101.89043	0.00	0	0.00			
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.25447		100.23612	0.00	923,861,400	623,513,500.00			
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.10722		100.08849	0.00	0	0.00			
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.26390		100.24482	0.00	0	0.00			
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.27436		100.25447	0.00	0	0.00			
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.28308		100.26250	0.00	0	0.00			
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.32134		100.29779	0.00	0	0.00			
FS3A1U	On 20/02/2016	Spot Bond	100.00000	52.84012	100.00000	52.71211	0.00	0	0.00			
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.86510	100.00000	8.84362	0.00	0	0.00			
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.48732	100.00000	1.48371	0.00	0	0.00			
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.24953	100.00000	0.24893	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	10.27872	100.00000	10.25382	0.00	0	0.00			
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.72448	100.00000	1.72031	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	
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.28932		100.00000	0.28862			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		101.14744			101.12695			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.42000		101.43394		9.39000	101.45868			0.00	0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		100.90011			100.88210			0.00	2,200,000,000	1,100,000,000.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		100.16130			100.14275			0.00	0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		100.16341			100.14461			0.00	0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		100.17716			100.15662			0.00	0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		100.19401			100.17136			0.00	0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		100.20451			100.18054			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		100.39039			100.37265			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.92188		100.00000	10.89542			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.95273		100.00000	18.90681			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.57164		100.00000	11.54360			0.00	0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		10.82233		100.00000	10.78854			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.69613			100.67727			0.00	785,292,600	392,646,300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.72333			100.70367			0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.75705			100.73642			0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.80382			100.78183			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	100.86780			100.84959			0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.00231			100.98205			0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.36774			102.34901			0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.82359			99.80382			0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.26409			100.24326			0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.45938			101.43905			0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0	1,039,500,000.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.89485			101.87364			0	200,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.76549			100.74050			0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.94945		100.00000	9.92536			0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.94286			100.92414			0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.69798			101.67769			0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.60764			100.58764			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.61468			100.59443			0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	101.24044			101.22272			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	100.46138			100.44363			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		100.92165			100.90089			0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.47515		92.48550		7.44570	92.51257			0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.96245			100.94074			0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521		104.41639		8.44583	104.41639			0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.01489			100.99195			0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542		104.41639		8.89607	104.41639			0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.07894			101.05449			0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.00677			100.98552			0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.16501			101.14132			0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.49424			100.47330			750,000,000	434,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.30000		103.75454		9.27000	103.77538			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.31788			100.29460			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.29878			100.27699			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.46000		108.57097		8.43000	108.67382			0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000		279.11839		1.84000	279.36571			0	2,220,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000		285.78077		1.84000	286.07346			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.68000	99.37707		9.65500	99.56134			0	2,230,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.72000	98.97121		9.69500	99.15779			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	38.27063		100.00000	38.17792			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	92.13285		100.00000	91.90366			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	42.15977		100.00000	42.05651			200,000,000	50,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	33.81767		100.00000	33.73575			600,000,000	150,000,000.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	109.63500		10.00000	109.60600			0	0.00
I2025	On 31/01/2025	Spot Bond	1.59500	120.17834		1.56000	120.48322			41,474,359,800	10,921,431,000.00
I2038	On 31/01/2038	Spot Bond	1.82000	125.27951		1.82000	125.21335			8,120,037,600	02,691,451,300.00
I2046	On 31/03/2046	Spot Bond	1.87000	125.05648		1.84500	125.68262			12,653,626,000	93,299,782,300.00
I2050	On 31/12/2050	Spot Bond	1.88500	134.64157		1.88500	134.57022			1,051,119,200	26,390,382,400.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.46514			101.44689			0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500	103.03678		8.11500	103.03716			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.17000	106.57353		8.14000	106.62598			0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96500	102.70221		7.93500	102.71434			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.60355			100.58369			0	0.00
IBL34	On 31/01/2017	Spot Bond	1.24000	131.70044		1.24000	131.63298			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.08000	134.17900		2.07000	134.18811			0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.86563			101.84620			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.29000	102.61905		8.26000	102.67138			0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	101.58944			101.57136			600,000,000	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	102.28865			102.26931			0	150,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.42112			100.40272			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	109.63500		10.00000	109.60600			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.88500		100.92796		8.85500	100.99222			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.34000		95.05069		9.31000	95.13209			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.51004			101.49117			0	200,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.96000		97.21639		8.93000	97.26504			2,720,000,000	1,360,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.39000		101.82682		9.36000	101.92101			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.56317			100.54429			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		99.70235			99.68194			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90500		101.71351		7.87500	101.72441			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66500		101.20700		8.63500	101.26417			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.73099			100.70971			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.38950			100.37120			1,200,000,000	600,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.94000		103.45064		7.91000	103.47565			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.62500		104.47189		8.59500	104.54233			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.70000		106.15917		9.67000	106.30916			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		101.25244			101.23305			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.76416			100.74537			0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.57688			100.55775			0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.68940			100.67001			0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.70315			100.68334			0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		101.68401			101.66425			0	0.00
IBL67	On 31/01/2022	Spot Bond	2.81000		128.41794		2.80000	128.42361			0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00942		100.00000	0.00939			0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.86335			100.84480			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.83094			100.81144			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.35500		96.69749		9.32500	96.79497			0.00	45,500,000,000	40,000,000,000.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.18355			100.16460			0.00	47,800,000,000	45,000,000,000.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.05637			100.03658			0.00	40,200,000,000	30,000,000,000.00
IDCG06	On 24/11/2024	Spot Bond	10.02000		97.39487		9.89000	98.14200			0.00	69,200,000,000	35,000,000,000.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		101.67829		5.00000	101.66442			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		100.59547		5.00000	100.58189			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.86470		4.00000	100.85384			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		100.49901		4.00000	100.48814			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.81773		100.00000	45.70552			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.63726		100.00000	45.52549			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.63726		100.00000	45.52549			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		104.69395		9.20000	104.66824			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.35663			100.33409			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.85517		100.00000	8.83371			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.44877			100.42193			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		94.03117		100.00000	93.79491			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.73255		100.00000	14.69646			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.66954		100.00000	20.61947			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.54761		100.00000	1.54465			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.72231		100.00000	9.69850			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.59397		100.00000	9.57073			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.69744		100.00000	10.67124			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.36179		100.00000	31.28499			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
IN291U	On 09/07/2015	Spot Bond	100.00000		90.79602	100.00000	90.57072				0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		83.52403	100.00000	83.33333				0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		82.39278	100.00000	82.20721				0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		94.45605	100.00000	94.21632				0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		94.50249	100.00000	94.26264				0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		86.69248	100.00000	86.42408				0	0.00
IN535U	On 25/08/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0	0.00
IN546U	On 10/11/2015	Spot Bond	100.00000		81.33515	100.00000	81.10143				0	100,000,000.00
IN700U	On 18/08/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.89491	6.40000	99.87741				0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.79003	6.40000	99.77257				0	0.00
INA529	On 14/07/2015	Spot Bond	6.45000		99.17629	6.45000	99.15892				0	0.00
INA530	On 21/07/2015	Spot Bond	6.45000		99.05477	6.45000	99.03744				0	0.00
INA531	On 28/07/2015	Spot Bond	6.60000		98.90902	6.60000	98.89133				0	0.00
INA533	On 11/08/2015	Spot Bond	6.60000		98.66198	6.60000	98.64438				0	0.00
INA534	On 18/08/2015	Spot Bond	6.60000		98.53892	6.60000	98.52137				0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.62108		101.59576				0	0.00
ING115	On 31/03/2016	Spot Bond	10.92089		102.58225	10.91250	102.40458				0	0.00
ING116	On 31/03/2016	Spot Bond	10.92089		101.92839	10.91250	101.75186				0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.70294		101.67945				0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.67044		101.64743				0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.05414	6.50000	101.03648				0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond		0.00000	101.78588			101.76172			0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.36489			93.36489			0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	101.58871			101.56826			0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.95985			100.94130			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.64598			101.62281			0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	103.70243			103.68309			0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.87233			100.85487			0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	98.17119			98.15290			0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	98.03203			98.01363			0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	73.44064		100.00000	73.29317			0	0.00
INGR06	On 10/06/2016	Spot Bond		0.00000	100.29247			100.27158			0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.59790			100.57051			0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	89.68059		100.00000	89.46078			0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.05739			101.03683			0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.07096			101.05013			0	0.00
IPF06	On 13/04/2017	Spot Bond		8.65500	101.42842		8.62500	101.45580			0	1,200,000,000.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.28338			101.26317			0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.31382			101.29311			0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.33413			101.31309			0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.98908			100.96910			712,000,000	656,000,000.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.03869			101.01767			0	75,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF12	On 15/04/2018	Spot Bond	0.00000		101.00871			100.98831			0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.85322			100.83544			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.70500		98.83330		9.67500	98.94024			0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		101.70483			101.68537			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.86000		103.62202		8.83000	103.66023			0	1,443,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.17590			101.15544			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.14897			101.12784			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.54967			99.52860			0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.73243			101.70852			0	0.00
IV014	On 22/06/2015	Spot Bond	8.13500		104.80533		8.10000	104.78418			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.12698			103.10513			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.86286			99.83987			0	0.00
IV017	On 31/01/2022	Spot Bond	3.36000		127.63034		3.35000	127.57796			0	0.00
IV019	On 31/03/2028	Spot Bond	3.50000		149.33942		3.50000	149.25385			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.44547			101.42223			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.18656			101.16340			0	100,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.04517			101.02192			0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.77676			101.91864			0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.57749			101.55436			0	0.00
IV030	On 31/01/2025	Spot Bond	3.59500		108.18639		3.56000	108.28916			0	0.00
IV030A	On 31/01/2025	Spot Bond	3.59500		108.18639		3.56000	108.28916			0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.78851			99.76486			0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.47474			100.45090			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV08	On 30/04/2018	Spot Bond	10.42500		109.33533		10.39500	109.38278			0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000		102.77198			102.74792			0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.60000		142.87098		3.60000	142.78875			0	0.00	
IV531U	On 30/07/2015	Spot Bond	100.00000		86.28842		100.00000	86.08491			0	0.00	
IV533U	On 13/08/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0	0.00	
IV534U	On 20/08/2015	Spot Bond	100.00000		82.20721		100.00000	82.02247			0	0.00	
IVA522	On 28/05/2015	Spot Bond	6.40000		99.91241		6.40000	99.92991			0	0.00	
IVA523	On 04/06/2015	Spot Bond	6.40000		99.98247		6.40000	99.98247			0	0.00	
IVA524	On 11/06/2015	Spot Bond	6.40000		99.85992		6.40000	99.85992			0	0.00	
IVA528	On 09/07/2015	Spot Bond	6.45000		99.61274		6.45000	99.61274			0	0.00	
IVA529	On 16/07/2015	Spot Bond	6.45000		99.49015		6.45000	99.49015			0	0.00	
IVA530	On 23/07/2015	Spot Bond	6.45000		99.36786		6.45000	99.36786			0	0.00	
IVA531	On 30/07/2015	Spot Bond	6.60000		98.73244		6.60000	98.73244			0	0.00	
IVA534	On 20/08/2015	Spot Bond	6.60000		98.50382		6.60000	98.48628			0	0.00	
IVA537	On 03/09/2015	Spot Bond	6.60000		98.25880		100.00000	79.52070			0.00	17,400,000,000	15,400,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000		100.87492			100.85669			0	0.00	
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000		100.89617			100.87768			0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000		101.12262			101.10313			0	0.00	
IVC014	On 20/05/2016	Spot Bond	0.00000		100.25353			100.23526			0	0.00	
IVC015	On 22/05/2016	Spot Bond	0.00000		100.24318			100.22216			0	0.00	
IVC016	On 31/05/2017	Spot Bond	0.00000		100.01913			100.00000			0	0.00	
IVC017	On 12/07/2017	Spot Bond	0.00000		101.05748			101.03693			0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC018	On 12/07/2016	Spot Bond		0.00000	101.06427			101.04358			0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.07785			101.05688			0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.01673			100.99700			0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.91582			100.89520			0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.72162			100.70127			0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	101.59411			101.57345			0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.36828			100.34897			0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.13217			100.11433			0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.13086			100.11320			0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.21567			101.19449			0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.80116			100.78141			0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.48153			101.46239			0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.35922			101.33845			0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.39406			101.37273			0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.39405			101.37273			0	0.00
IVC036	On 16/07/2019	Spot Bond		9.22500	103.71522		9.19500	103.79067			0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.83414		100.00000	15.79872			0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.03651		100.00000	11.00947			0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.90458			100.88557			0	0.00
IVC040	On 24/07/2021	Spot Bond		9.37500	103.19513		9.34500	103.30688			0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.73524			100.71448			0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.39047			100.37111			0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	101.52899			101.51010			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond		0.00000	104.42315			104.40384			0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.76938			100.75045			0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.79190			101.77302			0	0.00
IVC047	On 27/10/2015	Spot Bond		6.93500	100.92127		6.90000	100.91655			0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.60487			100.58343			0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.26422			100.24339			0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	99.97947			99.95915			0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.64402			100.62275			0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.45261			100.43318			0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.49381			100.47248			0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	99.98119			99.96235			0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	101.51923			101.49735			0	0.00
IVC056	On 29/04/2016	Spot Bond		0.00000	100.69861			100.67893			0	500,000,000.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.85109			100.82613			0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.72541			100.70430			1,060,000,000	563,300,000.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.86165			100.84033			0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	52.71211		100.00000	52.58441			0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.40442			101.38297			0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.93850			101.91779			0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.81755			101.79576			0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.86583			99.84366			0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	86.25592		100.00000	86.05201			0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	102.17482			102.15258			0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.75253			100.72750			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		8.57000	138.41181		8.54000	138.66509			0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.40956			101.39007			0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.64133			99.69693			0	150,000,000.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.01849			99.99986			1,000,000,000	800,000,000.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.48934			101.46942			0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.09210			101.07124			0	0.00
LBK11	On 28/11/2019	Spot Bond		10.34000	97.59403		10.31000	97.67130			0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	102.57322		9.71000	102.54635			0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.70253			100.68212			0	0.00
LGL02	On 13/08/2017	Spot Bond		8.89000	99.90047		8.86000	99.93447			0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		9.02000	97.84721		8.99000	97.89584			0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		10.01000	99.34467		9.98000	99.43494			0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	99.77658			101.91845			0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.47217			102.44212			0	0.00
LHL02	On 13/12/2015	Spot Bond		7.95500	106.41883		7.92000	106.41422			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.69319			102.66034			0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.23491			100.20652			0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.27782			100.25765			0	50,000,000.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.28777			100.26720			0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.30837			100.28621			0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.37804			100.36061			0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	101.49304			101.47386			0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	99.87813			99.86072			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MAQ069	On 09/07/2015	Spot Bond		0.00000	99.35573			99.33831			0	0.00
MAQ070	On 30/07/2015	Spot Bond		0.00000	99.00004			98.98280			0	0.00
MAQ071	On 11/08/2015	Spot Bond		0.00000	98.77727			98.75980			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	101.64399			101.62528			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	101.65618			101.63734			0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.68052			101.65592			0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.32415			101.30543			1,000,000,000	500,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.01599			101.99691			50,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.31479			101.29594			600,000,000	300,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.02531			100.00745			280,000,000	140,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.42141			100.40308			1,000,000,000	1,000,000,000.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.98507			100.96634			400,000,000	200,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.50583			100.48809			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.50448			100.48608			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.51576			100.49692			400,000,000	200,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	99.88451			99.86545			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.95647			100.93801			992,000,000	496,000,000.00
MBF045	On 13/04/2018	Spot Bond		0.00000	101.03022			101.01022			156,000,000	78,000,000.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	60.96949		100.00000	60.82179			0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.30617		100.00000	22.25154			0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	21.60410		100.00000	21.55120			0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	21.68985		100.00000	21.63673			0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	20.84256		100.00000	20.79207			0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.80137		100.00000	21.74856			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBP34	On 29/04/2018	Spot Bond	0.00000		100.68934			100.66994			0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.88500		101.62403		8.85500	101.69685			31,000,000	571,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.90500		101.14917		8.87500	101.22167			0	60,000,000.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		103.32021			103.30123			0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		101.13651			101.11860			0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		103.14913			103.12797			0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		103.28894			103.26679			0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.10500		101.94783		8.07500	101.96342			0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.87500		105.20706		8.84500	105.27333			0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.63000		105.89796		9.60000	106.01628			0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.45172			101.43266			0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.50221			101.48245			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.69000		104.00625		9.66000	104.08500			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.10500		102.16191		7.07000	102.15260			0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MIL02	On 31/05/2017	Spot Bond	9.03000		99.60875		9.00000	99.63831			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.60668			101.58646			0	15,500,000.00
MMIG02	On 17/03/2026	Spot Bond	9.50500		104.52810		9.47500	104.63528			0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.02116			99.99974			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.71064		100.00000	25.64836			0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.73000		99.60563		8.70000	99.63617			0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.05500		103.85696		7.02000	103.84119			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MTN04	On 13/07/2017	Spot Bond	8.72000	106.56733		8.69000	106.60013			0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.68778		100.89771	6.67145			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.77520		100.61875	6.75870			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
NAM01	On 19/11/2022	Spot Bond	9.06500	96.01025		9.03500	96.14309			0	100,000,000.00
NBK10A	On 25/07/2016	Spot Bond	7.67000	101.61068		7.64000	101.62184			0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.21000	98.89110		9.18000	98.99306			0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.95500	103.77657		8.92500	103.88707			0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.40000	103.90186		9.37000	104.05541			0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.12860			101.11082			0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.31500	103.93241		9.28500	104.04313			0	60,000,000.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.17295			100.07224			0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.55500	98.94126		9.52500	99.05829			0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.20276			101.10203			0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.17000	98.40591		10.14000	98.55604			0	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.83629			100.81834			400,000,000	200,000,000.00
NBK17A	On 22/04/2026	Spot Bond	10.35000	98.51628		10.32000	98.67924			0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.11543			100.17395			0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.29638			101.27753			464,000,000	232,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.08811			101.06896			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.39238			101.37238			0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.42911			100.41105			520,000,000	410,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.42894			100.40966			1,138,000,000	569,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.44025			100.42043			0	300,000,000.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.46723			100.44711			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.47118			100.44988			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.92852			100.90657			0	0.00
NBK27B	On 01/06/2018	Spot Bond	100.00000	8.69719		100.00000	100.00000				0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.93500	103.21584		6.90000	103.20690				0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.16636			102.14777				0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.90500	111.26759		8.87500	111.35172				200,000,000	3,160,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.74500	38.29220		10.71500	38.37920				0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.97971			100.95758				0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.71500	103.04857		7.68500	103.05082				0	0.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.44168			101.42192				0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000				0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	96.65532			96.63684				0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	99.99997			99.98078				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	100.75287			100.73221				2,520,000,000	1,260,000,000.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.73538			100.71462				0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	93.12114			93.10203				0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.14354			101.12531			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.39643			100.37555			0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.56780			101.54715			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.48705			101.46750			0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.81398			101.79355			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.43755			101.41868			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.42008			101.40102			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.41908			101.40003			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.66501			100.64575			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.63522			101.61317			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.91500	106.41971		9.88500	106.57046			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.62517			101.60326			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95000	105.30599		9.92000	105.46172			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.63522			101.61317			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.47037			101.45061			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.47103			101.45120			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.65130			101.62902			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.67139			101.64883			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97884			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000	101.14874			101.12802			0	0.00
NED11	On 17/09/2015	Spot Bond	7.04500	103.13991		7.01000	103.13087			0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.85717			100.83351			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	98.72270			98.77422			0	0.00
NED15	On 08/04/2024	Spot Bond	10.08500	103.88396		10.05500	104.03199			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
NED16	On 08/04/2024	Spot Bond	0.00000		99.89172			99.86671			0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000		101.11253			101.09417			0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000		101.12559			101.10227			0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000		101.01889			101.00127			0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.44500		116.76070		9.44500	116.73142			0	0.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000		100.07623			100.05274			0	0.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.01000		168.80525		1.99000	168.76530			0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.45500		141.30531		2.42000	141.65650			0	0.00	
NILB12	On 07/12/2033	Spot Bond	3.45000		182.83332		3.45000	184.82773			0	0.00	
NILB13	On 31/01/2025	Spot Bond	2.84500		107.64230		2.81000	107.90642			0	0.00	
NILB14	On 31/03/2028	Spot Bond	3.09000		140.69817		3.09000	140.61913			0	0.00	
NILB15	On 31/03/2028	Spot Bond	3.00000		152.19767		3.00000	152.11151			0	0.00	
NMP20N	On 24/07/2020	Spot Bond	8.74000		105.79583		8.71000	105.89511			0	0.00	
NQ1A10	On 22/05/2020	Spot Bond	9.37000		104.50196		9.34000	104.59690			0	0.00	
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.22103			100.20204			0.00	1,360,000,000	340,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.20920			100.19130			0.00	2,020,000,000	1,010,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.21665			100.19806			0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.21221			100.19403			0	0.00	
NQ1A19	On 22/05/2050	Spot Bond	0.00000		100.22523			100.20586			0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	9.57000		105.68664		9.54000	105.81609			0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.22109			100.20210			0	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	100.21813			100.19941			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000	100.23786			100.21732			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000	104.47425		9.74000	104.56694			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.22405			100.20479			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.22553			100.20614			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000	100.25053			100.22884			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.27996			100.25557			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.26204			100.23930			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.22997			100.21016			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67500	110.64746		8.64500	110.71653			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.40500	116.01875		9.37500	116.16277			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.90500	173.89029		1.88500	174.03384			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.32000	113.95677		10.22000	114.72228			0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.03659			101.01792			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.83099			100.81276			960,000,000	834,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.53636			101.51565			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.95768			99.85549			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.12285			100.02027			0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.03660			100.08932			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.14857			100.11874			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.54764		100.00000	16.50755			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	90.10776		100.00000	89.88852			0	0.00
OML01	On 27/10/2015	Spot Bond	6.94500	101.61772		6.91000	101.61294			0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.09787			99.99350			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond		9.89000	97.89168		9.86000	97.97120			70,000,000	70,000,000.00
OML04	On 19/03/2025	Spot Bond		0.00000	101.73740			101.71479			0	10,000,000.00
OML05	On 19/03/2025	Spot Bond		10.03500	100.93335		10.00500	101.01802			0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.58000	100.83327		10.55000	100.94696			0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		11.17000	100.93569		11.14000	101.08064			40,000,000	1,040,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	35.49859		100.00000	35.41260			0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	99.42000			99.40000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	101.82110			101.80130			0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	99.88793			99.86910			0	0.00
PMM18	On 04/11/2015	Spot Bond		0.00000	100.54796			100.53028			720,000,000	360,000,000.00
PMM19	On 13/05/2016	Spot Bond		0.00000	100.37931			100.36080			0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.41114			101.39168			0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.45867			101.43835			0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.87541			100.85549			0	600,000,000.00
PPC004	On 30/06/2021	Spot Bond		9.60500	105.30584		9.57500	105.41548			0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.69570			100.67668			0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.71463			100.69507			0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.72315			100.70334			0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.74207			100.72171			0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.82336			100.80066			0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.84225			100.81900			0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.74913			100.72731			0	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	7.99000	43.74842	7.96000	43.87239	0.00	0	0.00			
R158	On 15/09/2015	Spot Bond	5.95500	104.95209	5.92000	104.94574	0.00	17,842,000,000	92,700,000,000.00			
R158P	On 15/09/2015	Spot Bond	6.54500	98.15199	6.51500	98.14311	0.00	0	0.00			
R159	On 15/09/2016	Spot Bond	6.64500	111.18465	6.61500	111.20362	0.00	17,926,227,300	78,579,653,000.00			
R159P	On 15/09/2016	Spot Bond	6.47500	92.13585	6.44500	92.15439	0.00	0	0.00			
R186	On 21/12/2026	Spot Bond	8.17000	121.90287	8.14000	122.12364	0.00	51,564,605,500	84,972,609,400.00			
R187P	On 21/12/2026	Spot Bond	7.91000	40.81291	7.88000	40.94052	0.00	0	0.00			
R188P	On 21/12/2027	Spot Bond	7.83000	38.13316	7.80000	38.26356	0.00	0	0.00			
R197	On 07/12/2023	Spot Bond	1.50000	286.33113	1.48000	286.58955	0.00	1,715,711,200	21,056,695,200.00			
R202	On 07/12/2033	Spot Bond	1.72500	234.00766	1.70500	234.55632	0.00	14,682,036,400	15,079,842,000.00			
R2023	On 28/02/2023	Spot Bond	8.00000	100.53786	7.97000	100.68593	0.00	85,552,974,500	27,704,637,500.00			
R203	On 15/09/2017	Spot Bond	7.17000	103.99309	7.14000	104.03645	0.00	88,577,233,400	95,882,750,500.00			
R2030	On 31/01/2030	Spot Bond	8.58000	97.88995	8.55500	98.06694	0.00	3,054,886,500	97,891,455,600.00			
R2032	On 31/03/2032	Spot Bond	8.68000	97.63212	8.65000	97.86565	0.00	58,413,547,600	21,537,914,000.00			
R2037	On 31/01/2037	Spot Bond	8.78500	100.10414	8.76000	100.31608	0.00	27,850,835,900	95,847,241,200.00			
R204	On 21/12/2018	Spot Bond	7.45500	105.24927	7.42500	105.32133	0.00	39,290,612,400	105,441,080,600.00			
R2044	On 31/01/2044	Spot Bond	8.86500	101.73872	8.83000	102.07383	0.00	57,495,278,200	108,540,561,200.00			
R2048	On 28/02/2048	Spot Bond	8.85500	101.09507	8.82000	101.44103	0.00	06,694,523,900	87,398,887,900.00			
R207	On 15/01/2020	Spot Bond	7.69000	101.06764	7.66000	101.16038	0.00	15,643,663,100	36,397,440,800.00			
R208	On 31/03/2021	Spot Bond	7.80500	96.28185	7.77500	96.39615	0.00	28,252,780,000	84,204,933,400.00			
R209	On 31/03/2036	Spot Bond	8.73000	77.44504	8.70500	77.62172	0.00	39,354,000,800	29,379,134,800.00			
R210	On 31/03/2028	Spot Bond	1.60000	177.31869	1.60000	177.22619	0.00	2,072,806,600	44,953,098,100.00			
R211	On 31/01/2017	Spot Bond	0.54000	133.20215	0.54000	133.13648	0.00	3,953,532,200	29,218,749,900.00			
R212	On 31/01/2022	Spot Bond	1.51000	138.88325	1.50000	138.89526	0.00	17,161,318,000	54,209,439,800.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R213	On 28/02/2031	Spot Bond		8.62500	87.91438		8.60000	88.08639			0.00	57,292,185,700	48,243,617,300.00
R214	On 28/02/2041	Spot Bond		8.78000	78.51733		8.75000	78.74600			0.00	39,613,282,600	51,765,512,800.00
R228C	On 15/09/2015	Spot Bond		6.54500	98.15199		6.51500	98.14311			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46500	95.12599		6.43500	95.13133			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47500	92.13585		6.44500	92.15439			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61500	99.65684		6.58500	99.64048			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48500	96.53720		6.45500	96.53585			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46500	93.52436		6.43500	93.53668			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52500	90.51416		6.49500	90.53909			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.14500	86.58262		7.11500	86.61746			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.19500	83.49322		7.16500	83.53880			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.46000	79.96748		7.43000	80.02206			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.44000	77.14477		7.41000	77.20864			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.42000	74.43605		7.39000	74.50850			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.41000	71.80477		7.38000	71.88509			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.65000	68.43508		7.62000	68.52098			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.63000	65.98441		7.60000	66.07683			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.72500	63.20865		7.69500	63.30612			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.69500	60.97330		7.66500	61.07621			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.66500	58.83402		7.63500	58.94189			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.63500	56.78622		7.60500	56.89862			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.59500	54.86809		7.56500	54.98473			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.55500	53.03523		7.52500	53.15573			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	8.11000	48.69279		8.08000	48.80942			0	0.00
R346C	On 21/12/2024	Spot Bond	8.07000	46.96741		8.04000	47.08677			0	0.00
R347C	On 21/06/2025	Spot Bond	8.03000	45.32061		8.00000	45.44242			0	0.00
R348C	On 21/12/2025	Spot Bond	7.99000	43.74842		7.96000	43.87239			0	0.00
R349C	On 21/06/2026	Spot Bond	7.95000	42.24704		7.92000	42.37294			0	0.00
R350C	On 21/12/2026	Spot Bond	7.91000	40.81291		7.88000	40.94052			0	0.00
R351C	On 21/06/2027	Spot Bond	7.87000	39.44268		7.84000	39.57178			0	0.00
R352C	On 21/12/2027	Spot Bond	7.83000	38.13316		7.80000	38.26356			0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.82883			102.80607			0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.43856			103.41493			0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.29263			102.26975			0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	102.01050			101.98734			0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	28.79770	100.00000	28.72793				0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.76872	100.00000	14.73255				0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	34.06519	100.00000	33.98266				0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	86.36659	100.00000	86.16804				0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	33.63893	100.00000	33.55744				0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	19.29995	100.00000	19.25216				0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.30652	100.00000	21.25158				0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.88436	100.00000	7.86226				0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.05490	100.00000	16.01350				0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.88491	100.00000	12.85169				0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.00934	100.00000	8.98611				0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.82118			99.80115			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.69398			101.67474			0	200,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.12449			100.02167			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.13090			100.02707			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.15294			100.13494			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		101.36644			101.34692			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		101.37526			101.35576			600,000,000	506,000,000.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		100.12809			100.11139			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		100.13348			100.11601			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		100.26273			100.24204			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		100.21870			100.20207			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.53710	100.00000		17.47893			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		10.89928	100.00000		11.68322			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.03018	100.00000		9.34004			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.34425	100.00000		8.45977			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.36701			100.34858			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.16944			101.14987			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.60470			100.58405			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.83825			101.81832			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.01565			100.99557			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.01966			100.07597			0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		99.87891			101.81495			0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		101.16249			101.14381			520,000,000	290,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.90986			100.88938			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		88.18908			88.13624			0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.57172			83.52815			0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		91.72637			91.66324			0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		90.83810			90.77192			0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.04209			102.01189			0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		84.35517			84.30344			0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.70730			94.65470			0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		105.97961		12.35000	105.94454			0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.35045		100.00000	14.31568			0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		102.17601			102.15288			0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.53727		100.00000	5.52400			0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		37.59126		100.00000	37.49919			0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.46655		100.00000	55.33218			0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.27557		100.00000	14.22344			0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		40.61736		100.00000	40.51896			0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.66605			100.62292			0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.68342			78.61204			0	0.00
RW21	On 21/04/2021	Spot Bond	9.10500		104.99934		9.07500	105.11168			0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.45000		100.14185		9.42000	100.28999			0	0.00
RW28	On 10/12/2028	Spot Bond	9.88500		102.43443		9.86000	102.59536			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.18479			96.18329			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84500		104.33018		7.81500	104.35067			0	90,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.11286			100.09120			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.41000		100.57089		9.38000	100.61136			0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.66112			101.64072			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.86804			102.84747			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.13382			102.11336			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.28941			100.26603			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.89614			100.87394			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		99.99964			99.97496			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.90808			100.88293			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000		100.13011		100.00000	0.02088			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.60000		99.96482		100.00000	11.66764			0	0.00
SBK9	On 10/04/2018	Spot Bond	8.95500		99.82602		8.92500	99.87578			0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.44500		104.51166		7.41000	104.50119			0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96500		104.35883		7.93500	104.34545			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.20500		104.58235		7.17000	104.57254			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.57000		101.09829		8.54000	101.13622			0	0.00
SBN34	On 15/09/2015	Spot Bond	7.35000		104.53963		7.31500	104.52942			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.00500		104.34709		7.97500	104.33360			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		101.60351			101.58365			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		101.22172			101.20043			0	0.00
SBS13	On 22/09/2017	Spot Bond	8.22000		103.12150		8.19000	103.16148			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.10462			101.08622			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		101.49003			101.46959			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBS18	On 23/06/2018	Spot Bond	0.00000		102.69746			102.67786			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.56500		107.26941		9.53500	107.38003			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.07000		100.34987		10.04000	100.51955			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.41174			100.39000			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.34582			100.32670			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		101.34123			101.32271			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	9.03500		99.67140		9.00500	99.74563			0.00	0	2,330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		24.38292		100.00000	24.32836			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.54000		106.26537		9.51000	106.41724			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.55689			100.53796			0.00	440,000,000	220,000,000.00
SBS29	On 12/06/2019	Spot Bond	9.05000		98.57397		9.02000	102.98220			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	10.08000		87.85941		10.05000	88.01594			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.30751			101.08877			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.82000		99.49402		9.79000	104.55522			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.49178			101.47250			0.00	868,000,000	434,000,000.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.53272			101.51289			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.97000		102.80495		9.94000	102.95816			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.68932			100.66992			0.00	380,000,000	190,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.70772			100.68778			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	9.09000		98.55417		9.06000	98.63916			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	10.27000		95.96711		10.24000	96.11318			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.67500		96.22747		10.65000	96.37363			0.00	00,000,000,000	50,000,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.50500		96.09671		9.47500	96.21106			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.64500		108.48926		7.61500	108.49881			0.00	1,500,000,000	2,042,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBSI11	On 07/12/2023	Spot Bond	2.11000		274.23588		2.09000	274.47576			0.00	1,000,000,000	500,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.15000		131.89226		1.18500	131.75030			0.00	1,500,000,000	1,500,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		25.95949		100.00000	25.89660			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.03628			101.01731			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.40073		100.00000	25.33919			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	1.81000		130.49413		1.81000	130.42524			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.05414		6.50000	101.03648			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.80926			102.78855			0.00	0	155,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.37682			101.35577			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.94646			102.92583			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.67000		103.86311		8.64000	103.89494			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.45910			102.52757			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.29260			101.27240			0.00	400,000,000	307,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.49174			101.47081			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		33.89980		100.00000	33.81767			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.80099			101.71950			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.70132			101.68080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.36357	100.00000	38.27063		0.00		0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		46.57434	100.00000	46.46150		0.00		0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		38.57752	100.00000	38.48407		0.00		0	0.00
SHS19	On 10/09/2017	Spot Bond	9.51000		103.59040	9.48000	103.62496		0.00		0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.97069		100.94887		0.00		0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.17730		100.15629		0.00		0	0.00
SLI2	On 15/08/2016	Spot Bond	7.89500		104.79490	7.86500	104.80698		0.00		0	1,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	9.20500		101.17345	9.17500	101.22943		0.00		0	0.00
SNT01	On 15/09/2017	Spot Bond	8.62000		100.99685	8.59000	101.03459		0.00		0	4,020,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.24809		100.22862		0.00		0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.30814		100.28988		0.00		1,760,000,000	880,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.65302		100.63396		0.00		190,000,000	190,000,000.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.23681		100.21868		0.00		1,812,000,000	1,056,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.24317		100.22452		0.00		0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.12858		100.10645		0.00		0	0.00
SSA01	On 28/06/2016	Spot Bond	8.27000		105.48274	8.24000	105.48985		0.00		0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.14765		101.12860		0.00		0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.98787		100.96748		0.00		0	0.00
SSA06	On 16/04/2020	Spot Bond	9.39500		95.89310	9.36500	95.98070		0.00		0	2,140,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.02059		99.99998		0.00		0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.54702		101.52473		0.00		0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.77659		100.75526		0.00		0	0.00
SSN004	On 31/03/2021	Spot Bond	9.37500		89.56055	9.34500	89.66107		0.00		0	0.00
SSN005	On 31/03/2021	Spot Bond	9.37500		89.56055	9.34500	89.66107		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
SSN007	On 15/01/2020	Spot Bond		9.11000	95.86194		9.08000	95.94485			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.67733			101.65586			0	0.00
SSN009	On 15/09/2017	Spot Bond		8.05000	102.16116		8.02000	102.20107			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.34500	112.59395		2.31000	112.87453			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.76500	101.28179		8.73500	101.34668			0	0.00
SSN015	On 26/08/2018	Spot Bond		8.50000	100.16012		8.50000	100.13723			0	0.00
SSN017	On 21/12/2026	Spot Bond		10.21000	106.63094		10.18000	106.80568			0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	99.99991			99.98163			0	0.00
SSN021	On 28/02/2031	Spot Bond		10.49500	75.11737		10.47000	75.24880			0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.91249			100.89151			0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.94882			100.92933			0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	101.54176			101.51990			0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	101.06000			101.03811			0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	99.30849			99.28369			0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.16791			100.14852			0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	101.70380			101.68159			0	0.00
SSN034	On 02/06/2020	Spot Bond		100.00000	1.54308		100.00000	0.00000			0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	99.87762			99.86014			0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	99.85966			99.84212			0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	99.73806			99.72059			0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	98.45683			98.43867			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SY1235	On 21/07/2015	Spot Bond	0.00000	99.14157			99.12405			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000	99.40250			99.42008			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000	99.40229			99.41987			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000	99.50732			99.52491			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000	98.70644			98.68872			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000	98.64334			98.62572			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000	98.65304			98.63532			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000	98.65687			98.63919			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000	98.63532			98.61759			0	0.00
SY1245	On 17/06/2015	Spot Bond	0.00000	99.58703			99.58166			9,600,000,000	9,600,000,000.00
SY1246	On 21/08/2015	Spot Bond	0.00000	98.58215			98.56442			0	0.00
SY1247	On 28/08/2015	Spot Bond	100.00000	80.75221		100.00000	80.57395			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.41500	104.05542		6.38000	104.04934			289,001,400	9,001,400.00
SZ25	On 30/09/2025	Spot Bond	8.82000	102.73122		8.79000	102.90965			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000	100.24159			100.22306			0	0.00
T12A11	On 21/02/2048	Spot Bond	0.00000	100.25944			100.23903			0	0.00
T12A12	On 21/02/2048	Spot Bond	9.34000	97.13432		9.31000	97.40773			0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	55.55800		100.00000	55.42341			0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.82834			100.80977			0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.56050			100.54213			0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	99.99984			99.98145			0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.40128			101.38290			1,169,200,000	584,600,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.47198			101.45263			0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.24294						0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		101.30377			101.26655			0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.65843			100.64067			0	0.00
TFS134	On 28/04/2016	Spot Bond	0.00000		100.64410			100.62621			0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.67654			100.65808			0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500		103.85819		7.86500	103.86884			0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.86683			100.84748			0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.88993			100.87003			0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.90574		7.83000	102.88391			0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.85412			100.83507			0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.88301			100.86327			0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.95330			102.93170			0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.85412			100.83507			0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.88301			100.86327			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		102.65820		7.16000	102.63825			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.93956			100.91848			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.93495			100.91398			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.04555			101.02195			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.03059			101.00735			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.48065			101.44669			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.42935			101.39661			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.85297			100.83394			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.88993			100.87003			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.23792		8.73000	103.21356			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.59226			100.57307			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.88301			100.86327			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92500		101.10002		8.89500	101.15513			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.42539			100.40550			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.90306			100.88274			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.94187			100.92073			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.92918			100.90835			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.94506			100.92375			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.04325			101.01970			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.03865			101.01521			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.01967			100.99662			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.40082			101.36877			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.40538			101.37323			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.40927			101.37705			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.23840			100.22014			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.24636			100.22743			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.29000		102.12152		9.26000	102.19866			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.24159			100.22306			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.25271			100.23325			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.20000		100.09270		9.17000	100.16960			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.24654			100.22721			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.25944			100.23903			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.31000		98.99314		9.28000	99.07032			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.26700			100.24634			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
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.26700			100.24634			0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.27393			100.25230			0	0.00
TH12B4	On 21/02/2048	Spot Bond		0.00000	100.27393			100.25230			0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.29232			100.26954			0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.29232			100.26954			0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.29965			100.27586			0	0.00
TH12C4	On 21/02/2048	Spot Bond		0.00000	100.29933			100.27557			0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.39432			100.36298			0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.39432			100.36298			0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.59470			100.56237			0	0.00
TH12D4	On 21/02/2048	Spot Bond		0.00000	100.40168			100.36930			0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.90422			100.88388			0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.44963		101.06155	6.43369			0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.09588			101.07687			0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.88672			100.86679			0	94,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.27398			101.25467			0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.88672			100.86679			0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.89839			100.87818			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.90422			100.88388			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.87972			100.85995			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.89839			100.87818			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.96255			100.94084			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.96255			100.94084			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.96255			100.94084			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.05580			101.03190			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.07910			101.05465			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.04997			101.02621			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.51487			101.48016			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.54385			101.50846			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.53226			101.49714			0	0.00
TL20	On 22/02/2020	Spot Bond	9.64000		88.23894		9.61000	88.31694			0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		109.63500		10.00000	109.60600			0	0.00
TN17	On 14/11/2017	Spot Bond	8.27000		102.60153		8.19000	102.75582			4,100,000,000	11,765,000,000.00
TN20	On 17/09/2020	Spot Bond	9.53500		106.10520		9.50500	106.20403			185,700,000	12,103,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.62514		100.00000	1.62116			0	0.00
TN23	On 06/11/2023	Spot Bond	9.71000		106.95290		9.68000	107.10254			0	9,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.93000		99.95349		9.89000	100.17576			5,000,000,000	15,950,000,000.00
TN27	On 14/11/2027	Spot Bond	9.97000		92.91396		9.94000	93.08972			800,000,000	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	10.35000		102.66315		10.32500	102.82709			0	32,420,000,000.00
TN40	On 09/10/2040	Spot Bond	10.70000		101.99107		10.67000	102.22409			0	17,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		99.85210			99.83345			500,000,000	500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.08255			100.06325			0	104,989,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.37311			100.35353			0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.38238			100.36229			0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.38327			100.36313			0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.42873			100.40604			0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.52294			100.49498			0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.38287			100.36275			0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	109.63500		10.00000	109.60600			0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.13019			101.11055			0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.15305			101.13300			0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	101.01162			100.99312			0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.75129			100.73115			0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.05534		10.00000	100.02767			0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.05396		9.75000	100.02698			0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.05350		100.00000	10.02672			0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.53309			101.51537			0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.62523			101.60629			0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	9.08664		100.00000	9.04985			0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	9.68179		100.00000	9.64260			0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.67632			101.65670			0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	10.03888		100.00000	9.99824			0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.68653			101.66677			0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	10.33645		100.00000	10.29460			0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.97125			101.94771			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TRAD2U	On 14/06/2024	Spot Bond	100.00000		13.96684		100.00000	13.91029			0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		102.59389			102.56200			0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		17.95432		100.00000	17.88162			0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.34898		100.00000	12.31906			0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		99.83786			99.81985			0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		99.31110			99.29248			0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		99.06745			99.04917			400,000,000	100,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000		98.80030			98.78184			0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		98.52440			98.50572			0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		98.25737			98.23863			0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		102.97249			102.93388			0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		101.79306			101.75491			0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		97.20202			97.18324			400,000,000	100,000,000.00
TSP179	On 26/11/2015	Spot Bond	0.00000		96.72130			96.70278			0	21,500,000,000.00
TSP180	On 10/12/2015	Spot Bond	0.00000		96.39607			96.37720			0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		95.71360			95.69520			0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		95.49259			95.47434			0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		95.14040			95.12178			1,600,000,000	400,000,000.00
TSP185	On 03/03/2016	Spot Bond	0.00000		94.81648			94.79764			0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		94.44209			94.42286			0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		99.62045			99.60395			0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000		94.17292			94.15369			0	0.00
TSP189	On 12/11/2015	Spot Bond	0.00000		97.04200			97.02385			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TSP190	On 12/05/2016	Spot Bond		0.00000	93.42229			93.40322			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	93.08982		100.00000	50.47702			0	3,500,000,000.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.33591		100.00000	13.30361			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	102.23562			102.21699			0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.72274			101.70479			0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	101.26594			101.24811			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	101.31419			101.29584			0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.89151			100.87368			0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.85585			100.83802			400,000,000	400,000,000.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.82019			100.80236			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.79022			100.77258			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.76670			100.74887			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	100.71419			100.69634			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	100.40378			100.38676			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	100.27021			100.25219			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	100.14301			100.12514			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	100.10808			100.09007			0	0.00
TWC103	On 25/11/2015	Spot Bond		0.00000	100.12661			100.11011			0	300,000,000.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	101.90685			101.88699			0	0.00
TWCJ18	On 13/07/2015	Spot Bond		0.00000	100.95316			100.93330			0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	101.74904			101.73082			0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.87557			100.85733			0	0.00
UG21	On 02/03/2021	Spot Bond		9.20500	109.20590		9.17500	109.31653			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
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		8.76723		100.00000	8.74968			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		9.11730		100.00000	9.07822			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.56441		100.00000	8.54727			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		9.01328		100.00000	8.97467			0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		102.48676			102.46718			0	0.00
VKC07	On 04/09/2015	Spot Bond	0.00000		100.43578			100.41597			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		79.52070		100.00000	79.34783			0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		101.32770			101.30788			0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		101.33379			101.31408			0	300,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.52706			100.50696			0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.52781			100.50768			420,000,000	210,000,000.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.30706			101.28712			0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.34200			101.32151			0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		100.51903			100.49925			0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		99.87222			99.85111			0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.23037		100.00000	8.21389			0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.73055		100.00000	8.69315			0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		8.02755		100.00000	8.01148			0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.62655		100.00000	8.58958			0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00031		100.00000	0.00030			0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500		105.24891		7.00500	105.25860			2,100,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.08000		242.92257		1.08000	242.79922			0	72,900,000.00
WSP1	On 28/05/2015	Spot Bond	6.28500		99.91398		6.28500	99.93117			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
WSP2	On 28/05/2017	Spot Bond	7.67000	102.52809		7.64000	102.56239			0	5,000,000,000.00	
WSP3	On 28/05/2019	Spot Bond	8.01000	103.44235		7.98000	103.52313			0	0.00	
WSP4	On 28/05/2020	Spot Bond	8.31500	102.87013		8.28500	102.97000			0	0.00	
WSP5	On 28/05/2021	Spot Bond	8.50500	102.40497		8.47500	102.52243			482,000,000	15,291,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.90500	99.54906		5.87000	99.53578			0	0.00	
Z020	On 19/10/2015	Spot Bond	5.83500	97.82621		5.80000	97.82376			0	0.00	
Z071	On 01/07/2015	Spot Bond	5.90500	99.53303		5.87000	99.51985			0	0.00	
Z083	On 30/09/2019	Spot Bond	7.40000	73.02633		7.37000	73.10341			0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	72.27723		100.00000	72.13439			0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	40.57408		100.00000	40.49710			0	0.00	
<b>Total for j-Bonds :</b>										<b>0.00</b>	<b>13,073,791,000</b>	<b>1939820498500.00</b>
<b>Grand Total:</b>										<b>0.00</b>	<b>13,073,945,740</b>	<b>1939824775497.00</b>