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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
Derivatives												
\$ / R		On 23/07/2015	Any day expiry	12.34210	12.34210		12.42870	12.42870		12.53	0	0.00
\$ / R	12.50	Call	Any day expiry	8.87030	0.00887		27.15160	0.02715	8.870	15.11	0	10,000.00
\$ / R		On 24/07/2015	Any day expiry	12.34220	12.34220		12.43080	12.43080		11.99	0	3,424.00
\$ / R		On 27/07/2015	Any day expiry	12.34840	12.34840		12.43700	12.43700		10.50	0	0.00
\$ / R	12.41	Call	Any day expiry	43.17660	0.04318		88.89840	0.08890	43.177	11.01	0	5,000.00
\$ / R		On 29/07/2015	Any day expiry	12.35250	12.35250		12.44110	12.44110		10.70	0	750.00
\$ / R	10.80	Put	Any day expiry	0.00000	0.00000		0.00000	0.00000	0.000	18.62	0	300.00
\$ / R	11.15	Put	Any day expiry	0.01300	0.00001		0.00460	0.00000	0.013	19.21	0	250.00
\$ / R	12.71	Call	Any day expiry	7.34290	0.00734		16.85750	0.01686	7.343	12.99	0	250.00
\$ / R	12.97	Call	Any day expiry	1.21010	0.00121		3.03870	0.00304	1.210	14.72	0	4,600.00
\$ / R	12.97	Put	Any day expiry	618.71010	0.61871		531.93870	0.53194	618.710	14.72	0	4,600.00
\$ / R	16.15	Call	Any day expiry	0.19960	0.00020		0.27700	0.00028	0.200	56.18	0	300.00
\$ / R		On 12/08/2015	Any day expiry	12.38220	12.38220		12.47100	12.47100		11.36	0	750.00
\$ / R		On 13/08/2015	Any day expiry	12.38430	12.38430		12.47320	12.47320		11.44	0	2,491.00
\$ / R		On 25/08/2015	Any day expiry	12.40980	12.40980		12.49880	12.49880		11.68	0	98.00
\$ / R		On 26/08/2015	Any day expiry	12.41190	12.41190		12.50090	12.50090		11.73	0	0.00
\$ / R	13.11	Call	Any day expiry	34.33440	0.03433		44.02420	0.04402	34.334	14.74	0	3,600.00
\$ / R	13.11	Put	Any day expiry	732.43440	0.73243		653.12420	0.65312	732.434	14.74	0	3,600.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 27/08/2015	Any day expiry		12.41400	12.41400		12.50300	12.50300		11.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	0.32220	0.00032	0.22740	0.00023	0.322	15.18	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	1.34410	0.00134	0.99840	0.00100	1.344	13.95	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	49.32670	0.04933	64.18120	0.06418	49.327	14.07	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	0.01880	0.00002	0.13270	0.00013	0.019	23.56	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.42250	12.42250		12.51150	12.51150		11.70	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry		12.44360	12.44360		12.53280	12.53280		11.99	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.45210	12.45210		12.54130	12.54130		11.97	0.00	22,973	546,665.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	0.58330	0.00058	0.53990	0.00054	0.583	15.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,852.74640	1.85275	1,941.89280	1.94189	1,852.746	15.19	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	1.76670	0.00177	1.48560	0.00149	1.767	13.60	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,453.96570	1.45397	1,542.86190	1.54286	1,453.966	13.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	1.86570	0.00187	1.56190	0.00156	1.866	13.52	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,285.08580	1.28509	1,373.71050	1.37371	1,285.086	12.81	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	3.24860	0.00325	2.60660	0.00261	3.249	12.68	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.24	Put	3.80960	0.00381	2.89480	0.00289	3.810	12.60	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	4.63910	0.00464	3.30470	0.00330	4.639	12.50	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	10.32020	0.01032	7.56640	0.00757	10.320	12.07	0.00	0	27,540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	11.95360	0.01195	8.82940	0.00883	11.954	11.99	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	866.95180	0.86695	952.38740	0.95239	866.952	11.87	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Put	14.85180	0.01485	11.08740	0.01109	14.852	11.87	0.00	0	540.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	15.95180	0.01595	11.94950	0.01195	15.952	11.83	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.75	Put	25.08940	0.02509	19.18890	0.01919	25.089	11.56	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	514.61420	0.51461	589.34920	0.58935	514.614	11.51	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	62.51420	0.06251	48.04920	0.04805	62.514	11.51	0.00	0	39,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.04	Call	484.04170	0.48404	557.09050	0.55709	484.042	11.55	0.00	0	1,139.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	454.44290	0.45444	525.70730	0.52571	454.443	11.59	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Put	87.92190	0.08792	69.05880	0.06906	87.922	11.61	0.00	0	13,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.10	Call	440.02190	0.44002	510.35880	0.51036	440.022	11.61	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	418.87310	0.41887	487.77670	0.48778	418.873	11.64	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.20	Call	371.85440	0.37185	437.23630	0.43724	371.854	11.71	0.00	0	40.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	352.72490	0.35272	416.53090	0.41653	352.725	11.74	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.44	Call	236.50200	0.23650	288.51710	0.28852	236.502	11.95	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.48	Put	247.21400	0.24721	206.26340	0.20626	247.214	12.07	0.00	0	8,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	211.37030	0.21137	257.49880	0.25750	211.370	12.14	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.51	Call	207.49700	0.20750	252.56790	0.25257	207.497	12.18	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.55	Call	192.64970	0.19265	233.52250	0.23352	192.650	12.32	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.60	Call	175.48750	0.17549	213.59200	0.21359	175.488	12.49	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.62	Call	169.03590	0.16904	206.06830	0.20607	169.036	12.56	0.00	0	8,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.67	Call	153.88900	0.15389	188.33700	0.18834	153.889	12.74	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.75	Call	132.36220	0.13236	162.96260	0.16296	132.362	13.02	0.00	0	950.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.80	Call	120.45290	0.12045	148.82950	0.14883	120.453	13.19	0.00	0	200.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.90	Call	99.77780	0.09978	124.11950	0.12412	99.778	13.55	0.00	0	3,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	630.63570	0.63064	562.27080	0.56227	630.636	13.90	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.00	Call	82.73570	0.08274	103.57080	0.10357	82.736	13.90	0.00	0	7,650.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	74.07720	0.07408	92.96590	0.09297	74.077	14.11	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	72.79410	0.07279	91.31170	0.09131	72.794	14.15	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	69.09540	0.06910	86.53440	0.08653	69.095	14.28	0.00	0	20,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future	13.15	Call	63.39460	0.06339	79.15270	0.07915	63.395	14.48	0.00	0	2,310.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.25	Put	851.43540	0.85144	775.34140	0.77534	851.435	14.89	0.00	0	501.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.28	Call	50.93320	0.05093	63.41850	0.06342	50.933	15.01	0.00	0	17,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	41.90420	0.04190	52.20660	0.05221	41.904	15.50	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	16.85160	0.01685	21.15680	0.02116	16.852	17.80	0.00	0	92,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	11.12140	0.01112	13.84780	0.01385	11.121	18.87	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.45	Call	9.16730	0.00917	11.35640	0.01136	9.167	19.41	0.00	0	48,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	7.81370	0.00781	9.63310	0.00963	7.814	19.87	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.48190	12.48190	12.57130	12.57130		12.15	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	2.06950	0.00207	1.80940	0.00181	2.069	14.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	5.02090	0.00502	4.13680	0.00414	5.021	12.74	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	11.04420	0.01104	8.49970	0.00850	11.044	12.14	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	75.75550	0.07576	91.42150	0.09142	75.756	14.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	28.88290	0.02888	35.00900	0.03501	28.883	17.50	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	3.73930	0.00374	4.36370	0.00436	3.739	27.59	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.48620	12.48620	12.57560	12.57560		12.19	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.54680	12.54680	12.63690	12.63690		12.41	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	5.40500	0.00541	4.66850	0.00467	5.405	13.72	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	12.01860	0.01202	10.01010	0.01001	12.019	12.78	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	98.38900	0.09839	111.55250	0.11155	98.389	15.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	12.38760	0.01239	13.67640	0.01368	12.388	27.30	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.60930	12.60930	12.69990	12.69990		12.73	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	9.76590	0.00977	8.57830	0.00858	9.766	13.65	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	19.83460	0.01983	16.97730	0.01698	19.835	12.86	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	114.92690	0.11493	127.18590	0.12719	114.927	16.52	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	16.93690	0.01694	17.82070	0.01782	16.937	26.76	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.63830	12.63830	12.72910	12.72910		12.88	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.64500	12.64500	12.73580	12.73580		12.91	0.00	4,311	146,792.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,712.19330	1.71219	1,800.67580	1.80068	1,712.193	13.38	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	17.19330	0.01719	14.87580	0.01488	17.193	13.38	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,663.86370	1.66386	1,752.10280	1.75210	1,663.864	13.27	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,472.23350	1.47223	1,559.24410	1.55924	1,472.234	12.82	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,284.07670	1.28408	1,369.34470	1.36934	1,284.077	12.38	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.60	Put	59.65120	0.05965	49.83070	0.04983	59.651	12.19	0.00	0	800.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	60.88200	0.06088	50.91230	0.05091	60.882	12.18	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	80.47740	0.08048	68.22540	0.06823	80.477	12.05	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	88.62740	0.08863	75.47550	0.07548	88.627	12.00	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	106.94730	0.10695	91.85900	0.09186	106.947	11.90	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	128.21700	0.12822	110.98600	0.11099	128.217	11.81	0.00	0	121,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.10	Call	704.53170	0.70453	768.94930	0.76895	704.532	11.98	0.00	0	537.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	671.83660	0.67184	734.51510	0.73452	671.837	12.06	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.16	Call	665.43260	0.66543	727.75970	0.72776	665.433	12.08	0.00	0	750.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.18	Put	187.75230	0.18775	158.58110	0.15858	187.752	12.11	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.20	Call	640.24980	0.64025	701.17920	0.70118	640.250	12.15	0.00	0	1,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.56	Put	360.25320	0.36025	317.96710	0.31797	360.253	12.76	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.57	Call	440.62570	0.44063	488.80940	0.48881	440.626	12.77	0.00	0	10,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.58	Call	436.04230	0.43604	483.89370	0.48389	436.042	12.79	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.60	Call	426.99130	0.42699	474.18780	0.47419	426.991	12.82	0.00	0	30,000.00

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\$ / R	On 11/12/2015	Foreign Exchange Future	12.90	Call	318.81790	0.31882	352.63320	0.35263	318.818	13.63	0.00	0	15,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	290.17110	0.29017	321.01780	0.32102	290.171	13.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	264.41780	0.26442	292.53630	0.29254	264.418	14.20	0.00	0	13,241.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	241.28570	0.24129	266.90200	0.26690	241.286	14.49	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.28	Call	224.48880	0.22449	248.26260	0.24826	224.489	14.72	0.00	0	150.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.40	Call	202.12820	0.20213	223.10990	0.22311	202.128	15.07	0.00	0	1,300.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	195.31060	0.19531	215.49320	0.21549	195.311	15.19	0.00	0	39,222.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	185.61990	0.18562	204.65830	0.20466	185.620	15.37	0.00	0	13,737.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.66	Call	162.62440	0.16262	178.92690	0.17893	162.624	15.85	0.00	0	2,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	95.36630	0.09537	104.00610	0.10401	95.366	17.90	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	70.53400	0.07053	76.24050	0.07624	70.534	19.24	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	65.37220	0.06537	70.47920	0.07048	65.372	19.61	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	64.26500	0.06426	69.24240	0.06924	64.265	19.70	0.00	0	61,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	55.27960	0.05528	55.80800	0.05581	55.280	23.18	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.66740	12.66740	12.75830	12.75830		12.89	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	15.19520	0.01520	12.78290	0.01278	15.195	13.75	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	27.73090	0.02773	23.70720	0.02371	27.731	12.95	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	125.12920	0.12513	136.44750	0.13645	125.129	17.18	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	19.50010	0.01950	22.40360	0.02240	19.500	26.10	0.00	0	300.00
\$ / R	On 13/01/2016	Any day expiry			12.71870	12.71870	12.81000	12.81000		13.06	0.00	0	1,150.00
\$ / R	On 27/01/2016	Any day expiry			12.75000	12.75000	12.84150	12.84150		13.20	0.00	0	0.00
\$ / R	On 27/01/2016	Any day expiry	11.80	Put	110.12050	0.11012	96.14270	0.09614	110.120	12.10	0.00	0	250.00
\$ / R	On 27/01/2016	Any day expiry	12.97	Call	407.82760	0.40783	443.02870	0.44303	407.828	13.79	0.00	0	4,600.00
\$ / R	On 27/01/2016	Any day expiry	13.11	Call	366.55460	0.36655	398.16100	0.39816	366.555	14.17	0.00	0	3,600.00
\$ / R	On 27/01/2016	Any day expiry	14.48	Call	148.20440	0.14820	159.62020	0.15962	148.204	17.82	0.00	0	250.00
\$ / R	On 12/02/2016	Any day expiry			12.78580	12.78580	12.87750	12.87750		13.38	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	84.47660	0.08448	72.46860	0.07247	84.477	12.30	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	110.92910	0.11093	116.47350	0.11647	110.929	20.09	0.00	0	1,000.00
\$ / R	On 25/02/2016	Any day expiry			12.81480	12.81480	12.90680	12.90680		13.40	0.00	0	0.00
\$ / R	On 25/02/2016	Any day expiry	11.80	Put	123.16770	0.12317	107.68140	0.10768	123.168	12.23	0.00	0	250.00
\$ / R	On 25/02/2016	Any day expiry	14.84	Call	157.53550	0.15754	169.32780	0.16933	157.535	18.52	0.00	0	250.00
\$ / R	On 11/03/2016	Any day expiry			12.84830	12.84830	12.94060	12.94060		13.55	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.85510		12.85510	12.85510	12.94730	12.94730		13.54	0.00	5,851	10,095.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	45.23470	0.04523	40.59300	0.04059	45.235	13.28	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.55	Put	85.81250	0.08581	77.42890	0.07743	85.813	12.29	0.00	0	42,370.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	129.16450	0.12916	113.00210	0.11300	129.165	12.24	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	135.31490	0.13531	118.62740	0.11863	135.315	12.23	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.91	Put	152.79070	0.15279	134.65910	0.13466	152.791	12.22	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	162.13140	0.16213	143.25460	0.14325	162.131	12.21	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	12.11	Put	203.73760	0.20374	181.73570	0.18174	203.738	12.18	0.00	0	786.00
\$ / R	On 14/03/2016	Foreign Exchange Future	13.94	Call	287.09430	0.28709	309.04040	0.30904	287.094	16.27	0.00	0	788.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.31	Call	235.39920	0.23540	253.76430	0.25376	235.399	17.17	0.00	0	43,156.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	204.08680	0.20409	219.77740	0.21978	204.087	17.83	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	138.91600	0.13892	141.72260	0.14172	138.916	21.19	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	137.21180	0.13721	138.81900	0.13882	137.212	24.33	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	14.38820	0.01439	16.73210	0.01673	14.388	25.17	0.00	0	1,500.00
\$ / R	On 29/03/2016	Any day expiry			12.88860	12.88860	12.98110	12.98110		13.65	0.00	0	0.00
\$ / R	On 29/03/2016	Any day expiry	11.80	Put	133.24150	0.13324	116.40790	0.11641	133.241	12.23	0.00	0	250.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
\$ / R	On 29/03/2016	Any day expiry	15.25	Call	168.53400		0.16853	181.38080	0.18138		168.534	19.24	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry			12.95120		12.95120	13.04430	13.04430			13.79	0.00	0	0.00
\$ / R	On 26/04/2016	Any day expiry	11.80	Put	140.95530		0.14096	123.63610	0.12364		140.955	12.24	0.00	0	250.00
\$ / R	On 26/04/2016	Any day expiry	15.66	Call	181.03030		0.18103	189.63900	0.18964		181.030	20.18	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry			13.02250		13.02250	13.11590	13.11590			14.02	0.00	0	0.00
\$ / R	On 27/05/2016	Any day expiry	11.80	Put	149.86830		0.14987	132.55350	0.13255		149.868	12.31	0.00	0	250.00
\$ / R	On 27/05/2016	Any day expiry	16.13	Call	215.28220		0.21528	222.88880	0.22289		215.282	21.83	0.00	0	250.00
\$ / R	On 06/06/2016	Any day expiry			13.04550		13.04550	13.13900	13.13900			14.15	0.00	0	0.00
\$ / R	On 06/06/2016	Any day expiry	12.20	Put	260.96450		0.26096	235.30740	0.23531		260.965	12.50	0.00	0	1,000.00
\$ / R	On 06/06/2016	Any day expiry	15.45	Call	246.52060		0.24652	261.38400	0.26138		246.521	19.45	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.05240		13.05240	13.14600	13.14600			14.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.06160		13.06160	13.15520	13.15520			14.17	0.00	2,525	4,345.00
\$ / R	On 13/06/2016	Foreign Exchange Future	12.16	Put	249.75800		0.24976	225.10800	0.22511		249.758	12.49	0.00	0	330.00
\$ / R	On 13/06/2016	Foreign Exchange Future	14.93	Call	307.60510		0.30761	325.65760	0.32566		307.605	18.34	0.00	0	330.00
\$ / R	On 28/06/2016	Any day expiry			13.09610		13.09610	13.18980	13.18980			14.31	0.00	0	0.00
\$ / R	On 28/06/2016	Any day expiry	11.80	Put	154.33470		0.15433	143.69780	0.14370		154.335	12.25	0.00	0	250.00
\$ / R	On 28/06/2016	Any day expiry	16.62	Call	250.77560		0.25078	254.67630	0.25468		250.776	23.36	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry			13.16230		13.16230	13.25570	13.25570			14.46	0.00	0	0.00
\$ / R	On 27/07/2016	Any day expiry	11.80	Put	162.38890		0.16239	152.50390	0.15250		162.389	12.34	0.00	0	250.00
\$ / R	On 27/07/2016	Any day expiry	17.13	Call	280.95910		0.28096	290.61330	0.29061		280.959	24.78	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry			13.22550		13.22550	13.31830	13.31830			14.74	0.00	0	0.00
\$ / R	On 26/08/2016	Any day expiry	11.80	Put	175.00470		0.17500	160.78850	0.16079		175.005	12.53	0.00	0	250.00
\$ / R	On 26/08/2016	Any day expiry	17.70	Call	259.96700		0.25997	274.94050	0.27494		259.967	24.76	0.00	0	250.00
\$ / R	On 15/09/2016	Any day expiry			13.08560		13.08560	13.08560	13.08560			16.05	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.27600		13.27600	13.36850	13.36850			14.87	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry			13.29490		13.29490	13.38720	13.38720			14.88	0.00	0	0.00
\$ / R	On 28/09/2016	Any day expiry	11.80	Put	182.33010		0.18233	171.28970	0.17129		182.330	12.57	0.00	0	250.00
\$ / R	On 28/09/2016	Any day expiry	18.25	Call	239.82850		0.23983	253.31400	0.25331		239.828	24.50	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry			13.35380		13.35380	13.44570	13.44570			15.00	0.00	0	0.00
\$ / R	On 26/10/2016	Any day expiry	11.80	Put	189.47280		0.18947	177.98920	0.17799		189.473	12.64	0.00	0	250.00
\$ / R	On 26/10/2016	Any day expiry	18.77	Call	221.00640		0.22101	238.64090	0.23864		221.006	24.31	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry			13.42320		13.42320	13.51460	13.51460			15.10	0.00	0	0.00
\$ / R	On 28/11/2016	Any day expiry	11.80	Put	196.24080		0.19624	183.97740	0.18398		196.241	12.68	0.00	0	250.00
\$ / R	On 28/11/2016	Any day expiry	19.40	Call	197.57590		0.19758	216.51710	0.21652		197.576	24.01	0.00	0	250.00
\$ / R	On 14/12/2016	Any day expiry			13.45690		13.45690	13.54800	13.54800			15.19	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.46740		13.46740	13.55840	13.55840			15.19	0.00	0	0.00
\$ / R	On 19/12/2016	Foreign Exchange Future	11.80	Put	195.24920		0.19525	181.75280	0.18175		195.249	12.58	0.00	0	250.00
\$ / R	On 19/12/2016	Foreign Exchange Future	19.81	Call	182.82610		0.18283	193.78400	0.19378		182.826	23.80	0.00	0	250.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.45210		12.45210	12.54130	12.54130			11.97	0.00	79	899.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.64500		12.64500	12.73580	12.73580			12.91	0.00	10	80.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.85510		12.85510	12.94730	12.94730			13.54	0.00	45	73.00
\$ / R MAXI	On 13/06/2016	Foreign Exchange Future			13.06160		13.06160	13.15520	13.15520			14.17	0.00	0	0.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.36790		19.36790	19.52990	19.52990			9.96	0.00	1,386	28,255.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.00	Put	18.04620		0.01805	17.45790	0.01746		18.046	11.56	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.16	Put	22.07670		0.02208	20.47390	0.02047		22.077	10.90	0.00	0	16,500.00
£ / R	On 14/09/2015	Foreign Exchange Future	18.50	Put	41.46430		0.04146	30.02300	0.03002		41.464	9.90	0.00	0	18,900.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility		Contracts Traded	Open Interest
£ / R	On 14/09/2015	Foreign Exchange Future	20.50	Call	48.95830		0.04896		68.23090	0.06823	48.958	11.93	0.00	0	20,000.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.65610		19.65610		19.82080	19.82080		11.10	0.00	0	4,258.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	55.22280		0.05522		47.68720	0.04769	55.223	11.34	0.00	0	830.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.33	Call	327.28070		0.32728		378.30930	0.37831	327.281	12.13	0.00	0	8,250.00
£ / R	On 11/12/2015	Foreign Exchange Future	20.77	Call	235.16820		0.23517		273.01270	0.27301	235.168	12.78	0.00	0	18,900.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.97390		19.97390		20.14070	20.14070		11.74	0.00	0	405.00
£ / R	On 13/06/2016	Foreign Exchange Future			20.28710		20.28710		20.45640	20.45640		12.22	0.00	0	0.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10055		0.10055		0.10100	0.10100		11.88	0.00	0	24.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10226		0.10226		0.10271	0.10271		12.18	0.00	0	4,298.00
¥ / R	On 14/03/2016	Foreign Exchange Future			0.10421		0.10421		0.10468	0.10468		12.60	0.00	0	0.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.62300		13.62300		13.63030	13.63030		10.85	0.00	5	37,239.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.26	Put	3.19580		0.00320		3.21590	0.00322	3.196	12.44	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	13.27030		0.01327		13.91170	0.01391	13.270	11.27	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	24.76480		0.02476		26.33820	0.02634	24.765	10.74	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.92	Put	26.84090		0.02684		28.02750	0.02803	26.841	10.75	0.00	0	9,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.00	Put	36.59290		0.03659		37.33570	0.03734	36.593	10.76	0.00	0	10,700.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.38	Call	49.05930		0.04906		56.96870	0.05697	49.059	12.82	0.00	0	6,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.60	Call	32.23200		0.03223		38.97140	0.03897	32.232	13.51	0.00	0	26,000.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	18.72180		0.01872		24.00380	0.02400	18.722	14.46	0.00	0	7,500.00
€ / R	On 21/09/2015	Any day expiry			13.64060		13.64060		13.64770	13.64770		11.01	0.00	0	0.00
€ / R	On 21/09/2015	Any day expiry	14.85	Call	27.58510		0.02759		34.17180	0.03417	27.585	14.24	0.00	0	1,000.00
€ / R	On 21/09/2015	Any day expiry	14.85	Put	1,236.98510		1.23699		1,236.47180	1.23647	1,236.985	14.24	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry			13.73100		13.73100		13.73860	13.73860		11.36	0.00	0	0.00
€ / R	On 26/10/2015	Any day expiry	14.92	Call	69.02190		0.06902		76.45930	0.07646	69.022	14.32	0.00	0	1,000.00
€ / R	On 26/10/2015	Any day expiry	14.92	Put	1,258.02190		1.25802		1,257.85930	1.25786	1,258.022	14.32	0.00	0	1,000.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.85490		13.85490		13.86240	13.86240		11.90	0.00	85	35,874.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	104.22460		0.10422		101.80460	0.10180	104.225	11.26	0.00	0	6,682.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	438.82370		0.43882		438.73080	0.43873	438.824	12.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	44.69360		0.04469		49.81470	0.04981	44.694	18.03	0.00	0	6,682.00
€ / R	On 25/01/2016	Any day expiry			13.97800		13.97800		13.98580	13.98580		12.22	0.00	0	0.00
€ / R	On 25/01/2016	Any day expiry	14.85	Call	244.80650		0.24481		253.68720	0.25369	244.807	14.05	0.00	0	1,000.00
€ / R	On 25/01/2016	Any day expiry	14.92	Call	232.48980		0.23249		241.32970	0.24133	232.490	14.20	0.00	0	1,000.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.11460		14.11460		14.12270	14.12270		12.57	0.00	0	3,200.00
€ / R	On 13/06/2016	Foreign Exchange Future			14.37810		14.37810		14.38660	14.38660		13.15	0.00	0	0.00
€ / R	On 13/06/2016	Foreign Exchange Future	14.20	Put	604.22180		0.60422		603.63290	0.60363	604.222	12.77	0.00	0	6,000.00
€ / R	On 13/06/2016	Foreign Exchange Future	15.96	Call	341.64950		0.34165		347.00900	0.34701	341.649	16.16	0.00	0	6,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.64850		14.64850		14.65520	14.65520		13.75	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			459.56900		459.56900		459.46500	459.46500			0.00	0	26.00
AL37	On 05/11/2015	Index Future			466.80000		466.80000		466.70000	466.70000			0.00	0	0.00
AL7T	On 06/08/2015	Index Future			543.76000		543.76000		543.51500	543.51500			0.00	0	1.00
AL7T	On 05/11/2015	Index Future			552.31600		552.31600		552.07400	552.07400			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
ALBI	On 06/08/2015	Index Future	496.22400		496.22400		495.99200	495.99200			0	507.00
ALBI	On 05/11/2015	Index Future	504.03100		504.03100		503.80200	503.80200			0	103.00
ALBI	On 04/02/2016	Index Future	512.52700		512.52700		512.29600	512.29600			0	0.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.23360		9.23360		9.21570	9.21570		10.71	1,000	2,793.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.33430		9.33430		9.31630	9.31630		11.61	117	11,628.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future	9.44760		9.44760		9.42920	9.42920		12.00	0	1,875.00
AU\$ / R	On 13/06/2016	Foreign Exchange Future	9.56260		9.56260		9.54380	9.54380		12.16	0	0.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	9.62570		9.62570		9.66420	9.66420		10.98	0	0.00
CAD/ R	On 11/12/2015	Foreign Exchange Future	9.76980		9.76980		9.80880	9.80880		11.13	0	0.00
CF CANDO CAGH	On 14/09/2015	Can-Do Future	137.59350		137.59350		158.45930	158.45930			0	24,000.00
CF CANDO CAGI	On 06/08/2015	Can-Do Future	94.51820		94.51820		89.18850	89.18850			0	10,000.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.03580		13.03580		13.04960	13.04960		11.27	0	1,582.00
CHF / R	On 11/12/2015	Foreign Exchange Future	13.28220		13.28220		13.29730	13.29730		12.39	41	7,229.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.99830		1.99830		2.01010	2.01010		11.42	0	0.00
CNH / R	On 11/12/2015	Foreign Exchange Future	2.01650		2.01650		2.02800	2.02800		11.89	0	0.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.82920		1.82920		1.83070	1.83070		13.59	0	0.00
DKK / R	On 11/12/2015	Foreign Exchange Future	1.86260		1.86260		1.86410	1.86410		12.07	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
EL28	On 06/08/2015	Bond Future	125.56645		125.56645		125.54423	125.54423			0	0.00
EL28	On 05/11/2015	Bond Future	125.97444		125.97444		125.95345	125.95345			0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES33	On 06/08/2015	Bond Future	9.70539		84.41102		9.71148	84.36697			0	6,396.00
ES33	On 05/11/2015	Bond Future	9.79740		81.93967		9.80355	81.89589			0	0.00
ES33	On 04/02/2016	Bond Future	9.88248		83.32251		9.88879	83.27826			0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
GOVI	On 06/08/2015	GOVI	492.58700		492.58700		492.36600	492.36600			0	471.00
GOVI	On 05/11/2015	GOVI	500.33800		500.33800		500.11900	500.11900			0	28.00
GOVI	On 04/02/2016	GOVI	508.77100		508.77100		508.55000	508.55000			0	0.00
I2025	On 06/08/2015	Bond Future	122.07778		122.07778		122.05801	122.05801			0	38.00
I2025	On 05/11/2015	Bond Future	123.97926		123.97926		123.96068	123.96068			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	125.34539		125.34539		125.32404	125.32404			0	4,218.00
I2038	On 05/11/2015	Bond Future	127.29767		127.29767		127.27763	127.27763			0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2046	On 06/08/2015	Bond Future	123.68449		123.68449		123.66305	123.66305			0	5,722.00
I2046	On 05/11/2015	Bond Future	124.20535		124.20535		124.18490	124.18490			0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
I2050	On 06/08/2015	Bond Future	132.96391		132.96391		132.94081	132.94081			0	3,821.00
I2050	On 05/11/2015	Bond Future	135.03492		135.03492		135.01331	135.01331			0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
IGOV	On 06/08/2015	Index Future	229.39000		229.39000		229.31700	229.31700			0	1,068.00
IGOV	On 05/11/2015	Index Future	233.00000		233.00000		232.92800	232.92800			0	17.00
IGOV	On 04/02/2016	Index Future	236.92700		236.92700		236.85500	236.85500			0	0.00
ILBI	On 06/08/2015	Index Future	622.14100		622.14100		621.94200	621.94200			0	159.00
ILBI	On 05/11/2015	Index Future	632.21800		632.21800		632.01900	632.01900			0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.29000		93.71000		6.31000	93.69000			0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.33000		93.67000		6.34000	93.66000			0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future	6.46000		93.54000		6.46000	93.54000			0	0.00
JIBAR FUTURE	On 18/11/2015	Jibar Tradeable Future	6.49000		93.51000		6.50000	93.50000			0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.61000		93.39000		6.60000	93.40000			0	0.00
JIBAR FUTURE	On 17/02/2016	Jibar Tradeable Future	6.73000		93.27000		6.72000	93.28000			0	2,000.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.82000		93.18000		6.81000	93.19000			0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.99000		93.01000		6.97000	93.03000			0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.18000		92.82000		7.17000	92.83000			0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.33000		92.67000		7.33000	92.67000			0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.46000		92.54000		7.45000	92.55000			0	0.00
JIBAR FUTURE	On 21/06/2017	Jibar Tradeable Future	7.60000		92.40000		7.59000	92.41000			0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12040		0.12040		0.12100	0.12100			0	13.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12000		0.12000		0.12040	0.12040			0	1,870.00
KES / R	On 14/03/2016	Foreign Exchange Future	0.12000		0.12000		0.12040	0.12040			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NGN / R	On 14/09/2015		Foreign Exchange Future	0.06050	0.06050		0.06060	0.06060			0	17,500.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05660	0.05660		0.05630	0.05630			0	76,700.00
NGN / R	On 14/03/2016		Foreign Exchange Future	0.05420	0.05420		0.05390	0.05390			0	0.00
NZ\$ / R	On 22/07/2015		Any day expiry	8.19470	8.19470		8.15780	8.15780		15.67	0	8,000.00
NZ\$ / R	On 22/07/2015	8.39	Put	195.84010	0.19584		234.63160	0.23463	195.840	21.09	0	8,000.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	8.23700	8.23700		8.20090	8.20090		8.69	0	0.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	8.31160	8.31160		8.27590	8.27590		10.08	0	0.00
NZ\$ / R	On 14/03/2016		Foreign Exchange Future	8.39940	8.39940		8.36340	8.36340		11.20	0	0.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09400	1.09400		1.08680	1.08680			0	700.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09570	1.09570		1.08850	1.08850			0	0.00
QUANTO € / \$	On 14/03/2016		Foreign Exchange Future	1.09800	1.09800		1.09080	1.09080			0	0.00
R186	On 06/08/2015		Bond Future	8.15968	118.58812		8.16549	118.54077		9.46	0	34,801.00
R186	On 06/08/2015	7.65	Call	29.69000	0.02969		33.42000	0.03342	29.690	9.15	0	75.00
R186	On 06/08/2015	7.85	Call	158.20000	0.15820		167.26000	0.16726	158.200	9.25	0	20.00
R186	On 06/08/2015	8.05	Call	549.07000	0.54907		558.93000	0.55893	549.070	9.36	0	75.00
R186	On 06/08/2015	8.35	Call	1,899.95000	1.89995		1,888.46000	1.88846	1,899.950	9.52	0	20.00
R186	On 06/08/2015	8.45	Put	199.97000	0.19997		225.91000	0.22591	199.970	9.59	0	4,229.00
R186	On 06/08/2015	8.46	Put	187.69000	0.18769		212.68000	0.21268	187.690	9.59	0	75.00
R186	On 06/08/2015	8.50	Put	144.74000	0.14474		166.08000	0.16608	144.740	9.62	0	5,229.00
R186	On 06/08/2015	8.55	Put	102.85000	0.10285		120.02000	0.12002	102.850	9.65	0	7,229.00
R186	On 06/08/2015	8.68	Put	38.93000	0.03893		47.73000	0.04773	38.930	9.73	0	20.00
R186	On 06/08/2015	8.90	Put	5.76000	0.00576		7.82000	0.00782	5.760	9.87	0	5,350.00
R186	On 05/11/2015		Bond Future	8.22316	120.43523		8.22900	120.38863		9.35	0	520.00
R186	On 05/11/2015	7.73	Call	907.66000	0.90766		904.53000	0.90453	907.660	9.09	0	169.00
R186	On 05/11/2015	7.75	Call	951.30000	0.95130		947.92000	0.94792	951.300	9.10	0	1,200.00
R186	On 05/11/2015	7.86	Call	1,217.17000	1.21717		1,212.19000	1.21219	1,217.170	9.15	0	674.00
R186	On 05/11/2015	8.22	Put	2,440.80000	2.44080		2,475.09000	2.47509	2,440.800	9.33	0	1,090.00
R186	On 05/11/2015	8.25	Put	2,324.43000	2.32443		2,358.00000	2.35800	2,324.430	9.35	0	8,690.00
R186	On 05/11/2015	8.35	Call	2,969.51000	2.96951		2,953.96000	2.95396	2,969.510	9.39	0	843.00
R186	On 05/11/2015	8.35	Put	1,963.13000	1.96313		1,994.18000	1.99418	1,963.130	9.39	0	9,370.00
R186	On 05/11/2015	8.45	Put	1,644.98000	1.64498		1,673.42000	1.67342	1,644.980	9.44	0	6,248.00
R186	On 05/11/2015	8.85	Put	750.27000	0.75027		768.38000	0.76838	750.270	9.62	0	843.00
R186	On 05/11/2015	9.00	Put	542.14000	0.54214		556.82000	0.55682	542.140	9.69	0	2,600.00
R186	On 04/02/2016		Bond Future	8.27361	117.16911		8.27962	117.12212		9.15	0	5,512.00
R186	On 05/05/2016		Bond Future	8.31625	119.22739		8.32220	119.18180		9.15	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00
R197	On 06/08/2015		Bond Future	291.91241	291.91241		291.66252	291.66252			0	929.00
R197	On 05/11/2015		Bond Future	296.45922	296.45922		296.20891	296.20891			0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
R202	On 06/08/2015	Bond Future			235.59645		235.59645		235.55698	235.55698			0.00	0	52,787.00
R202	On 05/11/2015	Bond Future			239.26603		239.26603		239.22864	239.22864			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.03706		101.86597		8.04804	101.80533		7.23	0.00	0	20,973.00
R2023	On 06/08/2015	Bond Future	9.07	Put	0.10000		0.00010		0.18000	0.00018	0.100	7.62	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			8.11302		99.53028		8.12428	99.46988		7.45	0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.17638		101.20952		8.18811	101.14847		7.15	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/08/2015	Bond Future			7.15623		105.44282		7.16271	105.43026		2.36	0.00	0	17,933.00
R203	On 06/08/2015	Bond Future	7.84	Put	1.29000		0.00129		1.77000	0.00177	1.290	2.45	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.26891		102.92042		7.27559	102.90893		2.07	0.00	0	19.00
R203	On 04/02/2016	Bond Future			7.34702		104.65712		7.35456	104.64584		1.53	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/08/2015	Bond Future			8.59985		95.34369		8.60569	95.29754			0.00	0	7,281.00
R2030	On 05/11/2015	Bond Future			8.66369		96.82872		8.66956	96.78305			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.68488		99.21337		8.69069	99.16415			0.00	0	1,579.00
R2032	On 05/11/2015	Bond Future			8.74931		96.60461		8.75515	96.55586			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.80355		98.23512		8.80953	98.18587			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/08/2015	Bond Future			8.81897		97.22195		8.82475	97.16804			0.00	0	42,638.00
R2037	On 05/11/2015	Bond Future			8.87941		98.73626		8.88523	98.68265			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.93182		96.14454		8.93777	96.09038			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.47304		102.66151		7.47931	102.64301		3.60	0.00	0	15,357.00
R204	On 06/08/2015	Bond Future	8.41	Put	0.09000		0.00009		0.14000	0.00014	0.090	3.83	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.57108		104.26056		7.57747	104.24300		3.43	0.00	0	28.00
R204	On 04/02/2016	Bond Future			7.64218		101.98290		7.64905	101.96542		2.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.84813		99.26485		8.85889	99.15463			0.00	0	13,321.00
R2044	On 05/11/2015	Bond Future			8.90490		100.81101		8.91584	100.70025			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.95410		98.12907		8.96531	98.01679			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.84295		102.92616		8.85368	102.81317			0.00	0	44,993.00
R2048	On 05/11/2015	Bond Future			8.90080		100.10093		8.91172	99.98731			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.95168		101.78977		8.96286	101.67471			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	
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/08/2015	Bond Future			7.68019		98.95478		7.68630	98.93244		4.76	0.00	0	46,035.00
R207	On 06/08/2015	Bond Future	7.46	Call	110.55000		0.11055		114.44000	0.11444	110.550	4.68	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.76623		100.49607		7.77241	100.47460		4.56	0.00	0	1,404.00
R207	On 05/11/2015	Bond Future	7.43	Call	498.36000		0.49836		495.57000	0.49557	498.360	4.47	0.00	0	53.00
R207	On 05/11/2015	Bond Future	7.50	Call	583.47000		0.58347		580.08000	0.58008	583.470	4.49	0.00	0	19.00
R207	On 04/02/2016	Bond Future			7.83292		98.54958		7.83945	98.52810		4.19	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	476.95000		0.47695		473.63000	0.47363	476.950	4.06	0.00	0	43.00
R207	On 04/02/2016	Bond Future	7.50	Call	728.05000		0.72805		723.11000	0.72311	728.050	4.12	0.00	0	19.00
R207	On 05/05/2016	Bond Future			7.89087		100.28073		7.89733	100.26067		4.19	0.00	0	0.00
R207	On 05/05/2016	Bond Future	7.56	Call	1,020.33000		1.02033		1,014.84000	1.01484	1,020.330	4.14	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			7.81877		97.66257		7.82480	97.63630		5.86	0.00	0	37,517.00
R208	On 06/08/2015	Bond Future	8.85	Put	0.06000		0.00006		0.11000	0.00011	0.060	6.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.89806		95.78493		7.90415	95.75942		5.87	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	385.19000		0.38519		394.93000	0.39493	385.190	6.02	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.95914		97.40133		7.96549	97.37577		5.49	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			8.74824		78.59814		8.75396	78.55390		14.46	0.00	0	28,380.00
R209	On 06/08/2015	Bond Future	8.71	Call	796.40000		0.79640		804.96000	0.80496	796.400	14.25	0.00	0	640.00
R209	On 06/08/2015	Bond Future	9.90	Put	0.18000		0.00018		0.29000	0.00029	0.180	15.25	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.80553		76.67531		8.81128	76.63135		15.05	0.00	0	32.00
R209	On 05/11/2015	Bond Future	9.16	Put	1,367.11000		1.36711		1,391.74000	1.39174	1,367.110	15.15	0.00	0	640.00
R209	On 05/11/2015	Bond Future	9.25	Put	1,161.30000		1.16130		1,183.81000	1.18381	1,161.300	15.21	0.00	0	900.00
R209	On 04/02/2016	Bond Future			8.85374		77.96941		8.85961	77.92498		14.99	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			179.97672		179.97672		179.94727	179.94727			0.00	0	1,160.00
R210	On 05/11/2015	Bond Future			180.64887		180.64887		180.62118	180.62118			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/08/2015	Bond Future			134.38676		134.38676		134.36814	134.36814			0.00	0	1,120.00
R211	On 05/11/2015	Bond Future			136.47993		136.47993		136.46266	136.46266			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
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R212	On 06/08/2015	Bond Future	140.35130		140.35130		140.32880	140.32880			0	1,045.00
R212	On 05/11/2015	Bond Future	142.53738		142.53738		142.51627	142.51627			0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213	On 06/08/2015	Bond Future	8.62425		89.36412		8.63002	89.32007		12.36	0	17,330.00
R213	On 05/11/2015	Bond Future	8.68797		87.21329		8.69377	87.16964		12.83	0	0.00
R213	On 04/02/2016	Bond Future	8.74343		88.68468		8.74937	88.64059		12.71	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214	On 06/08/2015	Bond Future	8.77759		79.84964		8.78328	79.80298		15.21	0	21,886.00
R214	On 05/11/2015	Bond Future	8.83382		77.80361		8.83954	77.75722		15.80	0	487.00
R214	On 04/02/2016	Bond Future	8.88296		79.11635		8.88880	79.06945		15.78	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0	0.00
RAIN	On 14/09/2015	Foreign Exchange Future	21,852.08000	21,852.08000			21,943.80000	21,943.80000			0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56230	4.56230			4.58730	4.58730		12.23	0	0.00
TRY / R	On 11/12/2015	Foreign Exchange Future	4.52590	4.52590			4.54950	4.54950		12.34	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.62490	1.62490			1.59770	1.59770			0	130.00
ZMW / R	On 11/12/2015	Foreign Exchange Future	1.57390	1.57390			1.54910	1.54910			0	0.00

Total for Derivatives : 0.00 38,428 3227570.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.46178			100.44325			0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.63385			100.61295			0	0.00
AA05	On 22/03/2019	Spot Bond	9.11500		103.57452		9.12000	103.53408			1,000,000,000	1,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.19035			100.16898			0	0.00
AA07	On 15/04/2021	Spot Bond	9.27000		103.52704		9.27500	103.47942			0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		110.00300		10.00000	109.97400			0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.36010			101.33799			0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.16632			100.14306			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond	9.50500	98.03820	9.51000	97.99976	0.00	0	310,000,000.00			
AB014U	On 19/11/2024	Spot Bond	100.00000	11.05012	100.00000	11.02335	0.00	0	0.00			
AB015U	On 13/11/2024	Spot Bond	10.84000	101.88249	10.84000	101.85326	0.00	0	0.00			
AB016U	On 05/02/2025	Spot Bond	100.00000	10.28444	100.00000	10.26408	0.00	0	0.00			
AB08	On 03/05/2017	Spot Bond	0.00000	100.19653		102.21953	0.00	0	0.00			
AB09	On 03/05/2017	Spot Bond	8.73000	104.76501	8.73500	104.73246	0.00	0	500,000,000.00			
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	111.13300	10.00000	111.10400	0.00	0	0.00			
ABCP13	On 07/12/2023	Spot Bond	2.24000	278.19137	2.25000	277.90389	0.00	0	0.00			
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.08650		101.06742	0.00	0	0.00			
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.98856		100.96779	0.00	0	0.00			
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.80576		100.78396	0.00	0	0.00			
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.82567		100.80332	0.00	0	0.00			
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.43819		98.41919	0.00	0	0.00			
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.13485		100.11492	0.00	0	0.00			
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.82551		99.80503	0.00	0	0.00			
ABFN13	On 14/05/2020	Spot Bond	0.00000	101.49021		101.46911	0.00	0	0.00			
ABFN14	On 14/05/2022	Spot Bond	0.00000	101.52878		101.50713	0.00	0	0.00			
ABN05	On 18/04/2021	Spot Bond	1.98000	177.89182	1.99000	177.73868	0.00	0	0.00			
ABN09	On 27/06/2023	Spot Bond	2.17000	178.03029	2.17000	177.96936	0.00	0	0.00			
ABN14	On 10/10/2033	Spot Bond	1.82000	190.36947	1.82000	190.30612	0.00	0	0.00			
ABN33	On 29/01/2018	Spot Bond	8.12625	82.14250	8.13125	82.11534	0.00	0	0.00			
ABN34	On 29/01/2018	Spot Bond	8.12625	82.14250	8.13125	82.11534	0.00	0	0.00			
ABN38	On 17/08/2015	Spot Bond	0.00000	100.45000		100.40000	0.00	0	0.00			
ABN39	On 21/09/2016	Spot Bond	0.00000	100.70147		100.67949	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
ABN40	On 29/09/2015	Spot Bond	0.00000		99.73000			99.68000			0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		98.84000			98.78000			0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		98.32000			98.27000			0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		96.91000			96.86000			0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		97.26000			97.21000			0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.35762			100.33768			0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.22661			100.20586			0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		95.90000			95.85000			0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		95.19000			95.15000			0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		94.90000			94.86000			0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		94.63000			94.60000			0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.49327			100.47329			0	0.00
ABN56	On 15/09/2015	Spot Bond	6.83500		105.70094		6.84000	105.68057			0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.17628			100.15398			0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		92.89000			92.86000			0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		92.67000			92.64000			0	0.00
ABN61	On 31/01/2025	Spot Bond	2.55000		112.12110		2.55000	112.08148			0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		165.68835		2.44000	165.63042			0	0.00
ABN63	On 07/12/2033	Spot Bond	2.46000		215.92377		2.46000	215.84815			0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		90.16000			90.16000			0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		91.37000			91.37000			0	0.00
ABN67	On 28/02/2023	Spot Bond	9.63000		93.08650		9.64000	93.01308			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABN68	On 12/02/2018	Spot Bond	0.00000		101.95000			101.95000			0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		103.71000			103.73000			0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		60.34000			60.21000			0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.64005			101.57665			0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		99.21000			99.23000			0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		109.38500			109.36000			0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.87371		9.63000	106.84624			0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		102.88000			102.91000			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	9.55000		107.44516		9.55500	107.38192			0	0.00
ABN80	On 31/03/2021	Spot Bond	8.97500		92.36135		8.98000	92.31863			0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		97.56000			97.22000			0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		109.15000			109.14000			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	9.64500		106.76703		9.65000	106.70403			0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		93.04000			93.01000			0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.94799			100.92598			0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.84379			99.82151			0	0.00
ABS10	On 17/03/2018	Spot Bond	8.28000		107.17996		8.28500	107.14435			0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	9.45000		102.61781		9.45500	102.57023			1,000,000,000	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ABS12	On 14/05/2020	Spot Bond	9.24000	101.83808	9.24500	101.79400	0.00	0	30,000,000.00			
ABS13	On 14/05/2022	Spot Bond	9.68000	101.81509	9.68500	101.76442	0.00	0	0.00			
ABS6	On 01/06/2020	Spot Bond	9.15000	97.51046	9.15500	97.46780	0.00	10,000,000,000	4,410,000,000.00			
ABS7	On 11/09/2026	Spot Bond	9.74500	96.87241	9.75000	96.81530	0.00	2,920,000,000	1,460,000,000.00			
ABS9	On 17/03/2016	Spot Bond	7.55000	104.39913	7.55000	104.37810	0.00	128,200,000	264,100,000.00			
ABSI2	On 07/12/2023	Spot Bond	2.05000	281.86441	2.06000	281.57407	0.00	30,000,000	30,000,000.00			
ABSI3	On 31/01/2017	Spot Bond	1.30000	132.89011	1.30000	132.84770	0.00	0	0.00			
ABSI4	On 31/01/2022	Spot Bond	2.05000	135.79107	2.05000	135.74496	0.00	0	0.00			
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.01048	100.00000	0.01045	0.00	0	0.00			
ACL028	On 15/09/2015	Spot Bond	10.99500	105.07249	11.00000	105.04057	0.00	0	0.00			
ACL029	On 20/08/2015	Spot Bond	0.00000	101.80840		101.77990	0.00	0	0.00			
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.32834	100.00000	9.30574	0.00	0	0.00			
ACL033	On 20/08/2015	Spot Bond	0.00000	101.85258		101.82339	0.00	0	0.00			
ACL036	On 20/08/2015	Spot Bond	0.00000	102.47911		102.44007	0.00	0	0.00			
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.60125	100.00000	55.46655	0.00	0	0.00			
ACL042	On 20/08/2015	Spot Bond	0.00000	101.76421		101.73640	0.00	0	0.00			
ACL047	On 22/10/2018	Spot Bond	0.00000	75.13099		75.23811	0.00	0	0.00			
ACL04U	On 20/06/2016	Spot Bond	100.00000	55.60125	100.00000	55.46655	0.00	0	0.00			
ACL073	On 20/09/2015	Spot Bond	0.00000	98.84729		98.82741	0.00	0	0.00			
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00	0	0.00			
ACL076	On 20/09/2015	Spot Bond	0.00000	100.76816		100.74409	0.00	0	0.00			
ACL077	On 20/09/2015	Spot Bond	0.00000	100.83987		100.81354	0.00	0	0.00			
ACL078	On 20/09/2015	Spot Bond	0.00000	100.73617		100.71310	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	
ACL080		On 20/09/2015	Spot Bond	0.00000	100.75779			100.73404			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.76730			100.74325			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	99.85541			99.83136			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	99.85541			99.83136			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	99.85459			99.83040			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	99.85459			99.83040			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	99.85624			99.83231			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	97.21972			97.20106			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.13300		10.00000	111.10400			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.62160			100.59925			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.74484			100.72150			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.76620			100.74218			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.77480			100.75050			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.75753			100.73378			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.71889			100.69636			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.45000	102.88118		9.45500	102.83699			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	91.49496			91.47490			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	191.87659			193.06760			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	191.94801			193.13889			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.73607			100.71300			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.65748			101.63504			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
ACL137	On 02/09/2016	Spot Bond	0.00000		101.16316			101.14091			0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000		101.65688			101.63447			0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000		100.53509			100.51228			0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000		100.21453			100.19136			0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000		100.96337			100.93971			0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000		101.63797			101.61744			0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000		100.73869			100.71554			0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000		101.55499			101.53359			0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.72334			100.70067			0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.69302			100.67131			0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		103.47504		10.23000	103.44699			0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.67731			100.65609			0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		115.74936			115.79971			0	0.00
ACL167	On 20/06/2019	Spot Bond	9.58000		101.59637		9.58500	101.55433			0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.72066			100.69808			0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		119.77141		1.75000	119.73176			0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.69552			100.67344			0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.71686			100.69411			0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.67416			100.65276			0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.77523			100.75151			0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		101.99760			101.97702			0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.66646			100.64530			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL184	On 20/09/2017	Spot Bond	0.00000	101.51869			101.49725			0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.71260			100.68999			0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.70545			100.68334			0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.74204			100.71878			0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.75327			100.72966			0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.75055			100.73127			0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.93699			100.91753			0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.75596			100.73226			0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.75596			100.73226			0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.78507			100.76016			0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.69979			100.67758			0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.79852			100.77349			0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.24148			102.21893			0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.78507			100.76016			0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	98.62021			98.60071			0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.77067			100.74651			0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.75099			100.72715			0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	138.74768			139.63182			0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	139.75214			140.64251			0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.65705			100.63619			0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.65106			100.63040			0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	101.27751			101.25730			0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.66731			100.64613			0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.79939			99.77704			800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ACL214	On 20/09/2020	Spot Bond	0.00000		100.69552			100.67344			0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.65790			100.63702			0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.65705			100.63619			0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.72831			100.70549			0	0.00
ACL218	On 11/05/2020	Spot Bond	0.00000		101.68830			101.66556			0	0.00
ACL219	On 26/01/2021	Spot Bond	0.00000		99.93102			99.90805			0	0.00
ACL220	On 26/01/2021	Spot Bond	0.00000		99.93217			99.90958			0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.07081			101.04706			0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.84927			99.82748			0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.85424			99.83313			0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.39276			101.36886			0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		38.55012	100.00000		38.45673			0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.97084	100.00000		13.93699			0	0.00
AFS2U	On 02/07/2020	Spot Bond	100.00000		1.52014	100.00000		1.51646			0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.30063			101.27993			0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.43057						0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.51711						0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.08471			100.01232			0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.09278			100.01847			0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.10352			100.02665			0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.08073			100.06054			0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.06500		100.67854	8.07000		100.65330			0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.10294			100.07718			0	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		100.11911			100.08931			0	0.00
AHL01U	On 15/04/2020	Spot Bond	100.00000		39.90511	100.00000	100.00000	39.76971			0	0.00
AHL1AU	On 15/04/2020	Spot Bond	100.00000		10.26762	100.00000	100.00000	10.23278			0	0.00
AIR01	On 15/03/2019	Spot Bond	9.15000		101.30142		9.15500	101.26174			500,000,000	3,140,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.64500		113.62682		9.65000	113.56874			0	0.00
AIR03	On 09/03/2016	Spot Bond	7.57000		106.00427		7.57000	105.98287			0	0.00
AIR04	On 29/05/2024	Spot Bond	9.37000		100.67418		9.38000	100.59015			0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.11722	100.00000	100.00000	14.08598			0	0.00
AIR05	On 29/05/2030	Spot Bond	10.01000		101.41950		10.01500	101.35437			0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000		169.78767		2.69000	169.72717			0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.01265			100.99113			0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.60656			100.58475			0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.65187			100.62844			0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		100.67492			100.65580			0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		101.61076			101.58195			0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.67128			100.65141			0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000		100.69301			100.67130			0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.96859			100.93983			0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.37937			101.36240			0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000		94.16000			94.24000			0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.12430			101.10737			0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		114.16622			114.10718			0	0.00
ASN022	On 07/12/2033	Spot Bond	2.71000		234.76287		2.71000	234.67910			0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.99016			113.92970			0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.37047			99.34684			0	200,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000		113.19379			112.95217			0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		114.07011			114.00138			0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.63902			101.61640			0	0.00
ASN037	On 07/12/2033	Spot Bond	2.72500		208.15340		2.72500	208.07901			0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.61938			100.59971			0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.61806			100.59739			0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.22806			100.20718			0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.17237			100.15058			0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000		100.04185			100.02084			0	0.00
ASN059	On 28/04/2020	Spot Bond	0.00000		99.91524			99.89393			0	0.00
ASN061	On 30/04/2020	Spot Bond	0.00000		99.87502			99.85398			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
ASN062	On 14/05/2018	Spot Bond	0.00000	98.49983			98.49836			0	0.00
ASN063	On 13/11/2015	Spot Bond	0.00000	100.01718			100.01734			0	0.00
ASN064	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN066	On 01/06/2018	Spot Bond	0.00000	101.06214			101.04098			0	0.00
ASN068	On 15/06/2018	Spot Bond	0.00000	100.80185			100.78130			0	0.00
ASN069	On 07/02/2020	Spot Bond	0.00000	100.84413			100.82222			0	0.00
ASN070	On 12/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
ASN072	On 30/06/2016	Spot Bond	0.00000	100.77311			100.75584			0	0.00
ASN073	On 20/07/2018	Spot Bond	0.00000	94.85941			94.62449			0	0.00
ASN074	On 02/07/2016	Spot Bond	0.00000	100.42626			100.40682			0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	38.13184		100.00000	38.04745			0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	22.04265		100.00000	21.98925			0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	22.13668		100.00000	22.08304			0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	21.71358		100.00000	21.66098			0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	30.46268		100.00000	30.38889			0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	41.01985		100.00000	40.92047			0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.94497		100.00000	16.90392			0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	40.28691		100.00000	40.18931			0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	58.26768		100.00000	58.12653			0	0.00
ASN75U	On 20/09/2020	Spot Bond	100.00000	1.05992		100.00000	1.05570			0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.84346			100.82338			0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.60567			100.58644			0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.89380			100.87325			0	0.00
BAW11	On 01/10/2018	Spot Bond	9.15000	104.78977		9.15500	104.75043			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.70289			100.68209			0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	99.98984			99.97143			0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.89946			100.87841			0	400,000,000.00
BAW18	On 05/12/2020	Spot Bond		0.00000	101.27116			101.24969			0	0.00
BAW19	On 05/12/2020	Spot Bond		9.65000	100.88770		9.65500	100.84119			140,400,000	1,570,200,000.00
BAW2	On 02/10/2015	Spot Bond		6.82500	104.46761		6.83000	104.44734			0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	81.59645		100.00000	81.41593			0	0.00
BAW21	On 24/03/2022	Spot Bond		9.80000	100.62613		9.80500	100.57627			0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	102.72100			102.69937			0	0.00
BAW8	On 02/10/2017	Spot Bond		8.88000	105.11277		8.88500	105.07790			0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.87654	101.52682		10.87928	101.49579			0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.75463	100.82981		10.75763	100.80018			0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.83862	100.85411		10.84162	100.82402			0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.71720			100.68712			0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.91458	100.83981		10.91665	100.80961			0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.76867	100.78813		11.75755	100.77949			0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.73335			100.70259			0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.73335			100.70259			0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.73342			100.70266			0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.12654	100.66432		11.12928	100.63289			0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.04483	100.92095		11.05023	100.88879			0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.75463	100.82981		10.75763	100.80018			0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.06000	101.00500		11.06000	100.97481			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BAYA16	On 30/09/2016	Spot Bond	10.19085	100.80102		10.18325	100.77830			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.47295			101.44536			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.67990			100.65121			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.67990			100.65121			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	99.99590			99.99590			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	7.09675	104.22856		7.11072	104.19354			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.65500	99.74943		11.66000	99.70977			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	99.70845			99.70845			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.58000	98.07696		11.58500	98.03715			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	99.99590			99.99590			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.63674			100.61004			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.60010		9.28000	100.57502			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.67041			100.64213			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.45000	97.85920		11.45500	97.81940			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.65142			100.62393			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.66725			100.63910			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.66725			100.63910			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.90330			99.90330			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.64382			100.61665			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.68470			100.65597			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99590			99.99590			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.68470			100.65597			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.64508			100.61786			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.66250			100.63472			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
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.68480			100.65607			0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.53993			100.51729			0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.55615			100.53267			0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87654	101.71295		13.87928	101.67377			0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.16442	101.24265		15.15455	101.21406			0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.05570	101.07616		14.04443	101.04789			0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.87171			100.83490			0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.87171			100.83490			0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.87171			100.83490			0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.90294			100.86482			0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.76191			100.72976			0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	36.89875		100.00000	36.82874			0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.81026		100.00000	19.76227			0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.02957		100.00000	17.98588			0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12936		100.00000	11.10240			0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.45593		100.00000	13.42333			0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.65933		100.00000	11.63109			0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00814			100.03557			0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.33942			100.31942			0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000	100.17248			100.15329			0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.65249		100.00000	9.62911			0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.65249		100.00000	9.62911			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BCP94U	On 23/07/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0	0.00
BCP95U	On 21/08/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959			0	0.00
BCP96U	On 04/09/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0	0.00
BD0202	On 31/12/2018	Spot Bond	1.95000		184.23740		1.96000	184.11543			0	0.00
BD0205	On 28/04/2028	Spot Bond	8.16500		161.75489		8.17000	161.62036			0	0.00
BD0206	On 02/03/2028	Spot Bond	8.16500		162.11779		8.17000	161.98396			0	0.00
BD0302	On 18/04/2028	Spot Bond	8.55000		98.83323		8.55500	98.77314			0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BEER02	On 28/03/2018	Spot Bond	8.25000		99.61230		8.25500	99.57879			0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.61020			0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.01183			100.03799			0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.48794			100.51499			0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.01712			100.04146			0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.02117			100.04412			0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.03223			100.05125			0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		51.57391		100.00000	51.44897			0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.77991			101.75984			0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.81478			101.79428			0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.82640			101.80577			0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.96585			101.94354			0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		102.15175			102.12721			0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		40.36178		100.00000	40.26293			0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		40.36178		100.00000	40.26293			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00	
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.84416			100.82252			0	0.00	
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.86001			100.83795			0	0.00	
BG42A4	On 15/03/2017	Spot Bond	8.38000		103.74680		8.38500	103.71607			0	0.00	
BG42B	On 15/03/2017	Spot Bond	0.00000		100.90752			100.88424			0	0.00	
BG42C	On 15/06/2017	Spot Bond	0.00000		100.99179			100.96632			0	0.00	
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.05214		100.00000	22.99630			0	0.00	
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.05214		100.00000	22.99630			0	0.00	
BGL01	On 19/11/2024	Spot Bond	0.00000		102.75201			102.72608			0	0.00	
BGL02	On 19/11/2024	Spot Bond	11.20000		100.68556		11.20500	100.63908			0	0.00	
BGL03	On 05/02/2025	Spot Bond	0.00000		102.09972			102.07281			0	0.00	
BGL04	On 05/02/2025	Spot Bond	11.09000		101.05678		11.09500	101.00977			0	0.00	
BGR01	On 04/02/2016	Spot Bond	0.00000		103.54205			103.52110			0	0.00	
BGR01U	On 17/12/2015	Spot Bond	100.00000		76.60715		100.00000	76.45752			0	0.00	
BID04	On 23/11/2017	Spot Bond	0.00000		101.12312			101.10271			0	0.00	
BID05	On 26/06/2019	Spot Bond	0.00000		100.15869			100.13789			0	0.00	
BID06	On 30/06/2019	Spot Bond	8.76000		100.88041		8.76500	100.84039			0.00	4,400,000,000	2,200,000,000.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.20213			100.18372			0	0.00	
BIDC47	On 07/08/2015	Spot Bond	0.00000		98.65546			98.67292			0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.17881			101.16064			0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.36163			101.34056			0	0.00	
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.16535			101.14680			0	0.00	
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.22260			101.20313			0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.32664			101.30551			0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.75908			101.73098			0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.47326			102.43447			0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		99.93277			99.91019			0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		99.93084			99.90759			0	0.00
BSR14	On 18/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BSR15	On 18/12/2015	Spot Bond	0.00000		100.86921			100.84398			0	0.00
BSR16	On 17/06/2016	Spot Bond	0.00000		100.93938			100.91211			0	0.00
BSR17	On 19/06/2018	Spot Bond	0.00000		101.02112			100.99177			0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		98.31794			98.29882			0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		97.67768			97.65880			0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
BTC040	On 27/07/2015	Spot Bond	0.00000		99.94754			99.93005			0	0.00
BTC041	On 28/07/2015	Spot Bond	0.00000		99.93052			99.91315			0	0.00
BTC043	On 04/08/2015	Spot Bond	0.00000		98.61178			98.62935			0	0.00
BTC045	On 13/08/2015	Spot Bond	0.00000		99.64794			99.63034			0	0.00
BTC046	On 24/08/2015	Spot Bond	0.00000		99.45508			99.43750			0	0.00
BTC047	On 21/08/2015	Spot Bond	0.00000		99.50637			99.48874			0	0.00
BTC048	On 04/09/2015	Spot Bond	0.00000		99.25491			99.23717			0	0.00
BTC049	On 07/09/2015	Spot Bond	0.00000		99.20192			99.18419			0	0.00
BTC051	On 11/09/2015	Spot Bond	0.00000		98.83529			98.82471			0	0.00
BTC052	On 07/10/2015	Spot Bond	0.00000		98.67461			98.65694			0	0.00
BTC054	On 14/01/2016	Spot Bond	0.00000		100.31213			100.29371			0	0.00
BTC055	On 21/10/2015	Spot Bond	0.00000		98.42860			98.41094			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
BTC056	On 19/10/2015	Spot Bond	0.00000		98.46309			98.44543			0	0.00
BTC057	On 19/01/2016	Spot Bond	0.00000		100.16861			100.14987			0	0.00
BTC058	On 14/10/2015	Spot Bond	0.00000		98.54886		100.00000	81.47321			20,000,000,000	20,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.11702		100.00000	38.02468			0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.55317			100.53097			0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.57334			100.55033			0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.76619			100.74516			0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.44142			101.41907			0	0.00
BYA49U	On 30/06/2018	Spot Bond	100.00000		18.89836		100.00000	18.85257			0	0.00
CBL08	On 02/11/2016	Spot Bond	9.58000		108.44361		9.58500	108.40992			0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		103.73083			103.70816			0	0.00
CBL11	On 06/05/2016	Spot Bond	7.93000		104.16835		7.93500	104.14252			0	0.00
CBL12	On 06/09/2018	Spot Bond	12.65000		100.93194		12.65500	100.88598			0	100,000,000.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.54293			99.51230			0	0.00
CBL14	On 01/02/2019	Spot Bond	12.95000		101.65018		12.95500	101.60149			0	0.00
CBL16	On 18/05/2017	Spot Bond	9.03000		102.36811		9.03500	102.33528			0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		98.55867			98.52782			0	0.00
CBL18	On 23/08/2019	Spot Bond	12.95000		98.73837		12.95500	98.68924			0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.95114			101.93182			0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.87351			94.84121			0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		101.50785			101.48675			0	0.00
CBL22	On 06/05/2020	Spot Bond	10.60000		94.07191		10.60500	94.02799			0	0.00
CBL23	On 18/05/2018	Spot Bond	0.00000		101.58241			101.55834			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	10.07000	114.46207		10.07500	114.40213			0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10000	110.05779		10.10500	109.99759			4,000,000,000	1,002,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.99500	111.05022		10.00000	110.98882			0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.44322			101.41179			0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78000	103.99557		11.78500	103.96001			0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.73172			100.70234			0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.81209			103.78369			0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	111.13350		10.00000	111.10440			0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.38827			100.40780			0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.83908			100.81273			0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	99.99965			99.97447			0	0.00
CGR18U	On 04/05/2018	Spot Bond	100.00000	11.16496		100.00000	11.12971			0	0.00
CGR19U	On 04/06/2018	Spot Bond	100.00000	19.32874		100.00000	19.28191			0	0.00
CGR20U	On 03/07/2018	Spot Bond	100.00000	19.92202		100.00000	19.85982			0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.29723			101.27288			0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.58835			100.56368			0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.61063			100.58502			0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.63656			100.60986			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond	0.00000		102.41565			102.37761			0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.39096			102.35331			0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.52141			102.48170			0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.73619			100.71312			0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.10592			101.08602			0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.61833	10.11000		100.59136			0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.38853			100.36692			0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		125.31277	2.76000		125.26779			0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.22998			107.22998			0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		125.32101	3.14000		125.27478			0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.25938	8.25000		103.23670			0	0.00
CLN198	On 13/09/2021	Spot Bond	2.75000		127.29825	2.75000		127.25273			0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		124.56059	2.40000		124.51722			0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.02440			100.99225			0	0.00
CLN215	On 17/10/2016	Spot Bond	8.64000		102.12142	8.64000		102.09782			0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.08610			100.06456			0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.08748			100.01502			0	0.00
CLN221	On 20/10/2016	Spot Bond	8.69000		102.16911	8.69000		102.14536			0	0.00
CLN222	On 20/10/2016	Spot Bond	8.69000		102.16911	8.69000		102.14536			0	0.00
CLN225	On 09/12/2016	Spot Bond	8.74000		100.97378	8.74000		100.95018			0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.75349			100.72988			0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.82782			100.80187			0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300	10.00000		111.10400			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.49400			101.47284			0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		101.33459			101.31252			0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.85908		9.35000	103.83286			0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.85908		9.35000	103.83286			0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		101.31437			101.29340			0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.01801			100.99657			0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.39253			101.37168			0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.39253			101.37168			0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.39253			101.37168			0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.94383			100.92213			0	0.00
CLN262	On 26/03/2019	Spot Bond	9.38000		103.94464		9.38500	103.90341			0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		100.48833			100.46741			0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		104.15981			104.13770			0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.96454			100.94317			0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.96039			100.93915			0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		101.02083			100.99916			0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		101.33232			101.31134			0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		101.50267			101.47775			0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		101.15952			101.13810			0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.79017			101.76932			0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.66560			100.64447			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	101.92641			101.90489			0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.55708			101.53556			0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.87521			100.85025			0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.70102			100.67582			0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.54241			102.52004			0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	111.13300		10.00000	111.10400			0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.47234			100.44724			0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.69348			100.66855			0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.50190			100.47670			0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.80277			100.77760			0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.47240			100.44730			0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.89301			100.86849			0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.58160			100.55706			0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	143.82302			143.82302			0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.86407			101.84042			0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	143.78958			143.78958			0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	143.27482			143.27482			0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	143.71475			143.71475			0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	141.05494			141.05494			0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	141.98719			141.98719			0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.70988			101.68527			0	0.00
CLN314	On 14/11/2022	Spot Bond		10.91000	95.03151		10.92000	94.95679			0	0.00
CLN315	On 20/03/2023	Spot Bond		11.43000	96.57196		11.44000	96.49494			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.55615			100.53267			0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.79528			100.77005			0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		101.67137			101.64732			0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97765			0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		99.82850			99.80404			0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.01021		8.80500	101.98633			0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.69979			100.67758			0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97744			0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		138.46921			138.46921			0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.74417			100.72055			0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.79358			100.76840			0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.77085			100.74669			0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		101.06415			101.03075			0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		82.06751			82.01009			0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.84000			100.81366			0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.55615			100.53267			0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		124.30900			124.30900			0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		125.00513			125.00513			0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		99.90860			99.88577			0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.91840			100.88926			0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.55933			100.53572			0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		101.05770			101.02450			0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.87428			100.84686			0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.67560			100.65444			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000		100.76974			100.74531			0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		99.90947			99.88687			0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.61778			101.59600			0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.54340			100.52047			0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		99.92118			99.90135			0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		101.23012			101.20872			0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		99.86443			99.84187			0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97779			0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.63823			100.61796			0	0.00
CLN362	On 20/03/2024	Spot Bond	10.09000		106.19887		10.10000	106.11261			0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.71492			100.69252			0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		102.09430			102.06711			0	0.00
CLN365	On 20/03/2024	Spot Bond	12.23000		108.34064		12.24000	108.25174			0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		102.18027			102.15194			0	0.00
CLN367	On 06/08/2023	Spot Bond	12.26000		108.20040		12.27000	108.11384			0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		105.23553		10.02000	105.20711			0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		102.18027			102.15194			0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		99.92930			99.90575			0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.84460			100.81780			0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.70408			100.68202			0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.71879			100.69626			0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.71893			100.69641			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
CLN375	On 30/06/2017	Spot Bond	0.00000		100.57970			100.55523			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.60000		104.55852		9.60500	104.51025			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.68466			100.65594			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.77229			100.74779			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		103.47117		10.57000	103.44221			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.73442		11.00000	103.70424			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.80503			100.77979			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.03811			100.01898			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	12.02000		104.16458		12.03000	104.07687			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.85989			100.83260			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.71866			100.69614			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		99.92952			99.90602			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.76644			100.74242			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		100.49112			100.46970			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.66260			100.64185			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.66560			100.64447			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.46436			90.46436			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.70406			100.68171			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.08272			101.06156			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.76377			100.73953			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.97173			100.94088			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond	0.00000		101.60972			101.58658			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
CLN399	On 14/11/2022	Spot Bond	0.00000		101.60009			101.57708			0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.70406			100.68171			0	0.00
CLN401	On 20/06/2020	Spot Bond	0.00000		100.79358			100.76840			0	0.00
CLN402	On 30/06/2017	Spot Bond	0.00000		100.53343			100.51107			0	0.00
CLN403	On 30/06/2017	Spot Bond	0.00000		100.51789			100.49603			0	0.00
CLN404	On 21/02/2018	Spot Bond	0.00000		101.45806			101.43006			0	0.00
CLN405	On 20/06/2016	Spot Bond	0.00000		100.62280			100.60304			0	0.00
CLN406	On 20/06/2020	Spot Bond	0.00000		85.50832			85.50832			0	0.00
CLN407	On 20/06/2020	Spot Bond	0.00000		100.70833			100.68585			0	0.00
CLN408	On 25/07/2016	Spot Bond	0.00000		99.94940			99.93254			0	0.00
CLN409	On 18/07/2020	Spot Bond	0.00000		100.28452			100.25859			0	0.00
CLN410	On 20/09/2020	Spot Bond	0.00000		100.34616			100.32135			0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		42.19907		7.01000	42.19124			0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.80022			171.94910			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	8.55000		149.21509		8.55500	149.14983			0	0.00
CLN88	On 28/04/2028	Spot Bond	8.16500		161.75489		8.17000	161.62036			0	0.00
CLN89	On 02/03/2028	Spot Bond	8.16500		162.11779		8.17000	161.98396			0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		98.31518			98.29604			0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		98.30078			98.28147			0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.32688			100.30330			0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.67034			100.64749			0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.76211			100.73822			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.71369			100.69133			0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.72326			100.70060			0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.32038			100.29742			0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.71260			100.68999			0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97765			0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.64934			100.62874			0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.70161			100.67964			0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.69729			100.67544			0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.70156			100.67958			0	0.00
CLNF15	On 20/06/2020	Spot Bond		0.00000	100.71260			100.68999			0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.44068			101.41637			0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.21766			100.19325			0	0.00
COJ02	On 15/09/2016	Spot Bond		8.82000	106.06312		8.82000	106.03804			199,999,900	199,999,900.00
COJ04	On 05/06/2018	Spot Bond		8.70500	101.92050		8.71000	101.88425			1,660,000,000	846,100,000.00
COJ05	On 05/06/2023	Spot Bond		10.24000	112.04581		10.24500	111.98683			0	0.00
COJ06	On 09/12/2015	Spot Bond		7.28500	102.58206		7.29000	102.56024			0	0.00
COJ07	On 23/03/2021	Spot Bond		9.81000	107.71517		9.81500	107.66522			0	0.00
COJG01	On 09/06/2024	Spot Bond		9.87000	103.03440		9.88000	102.94833			0	0.00
COT01	On 03/04/2023	Spot Bond		10.24000	96.84337		10.25000	96.76660			0	0.00
COT02	On 03/04/2028	Spot Bond		10.89500	98.36931		10.90000	98.30801			4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.89500	91.43478		10.90000	91.37655			0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.23924			101.21767			0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	99.82019			99.80181			0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.91688		100.00000	10.89042			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	0.00000		101.24486			101.22429			0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.66021			100.63888			0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.22348			101.20198			0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		103.01507			102.99562			0	0.00
CPL027	On 23/10/2015	Spot Bond	0.00000		101.80723			101.78759			0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.14371		100.00000	10.11914			0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.54872		100.00000	12.51832			0	0.00
CPV01	On 30/06/2029	Spot Bond	11.57500		97.68335		11.58000	97.62818			0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		17.61748		100.00000	17.57481			0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		9.55736		100.00000	9.53421			0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		18.33756		100.00000	18.29313			0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		99.95504			99.93750			0	0.00
DENG44	On 29/09/2017	Spot Bond	7.90500		100.10820		7.91000	100.07737			0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.24208			101.22260			0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.16322			101.14403			0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.99212			100.97281			0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		98.38084		100.00000	98.12330			0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.94928			100.92825			0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.34254			100.31962			0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		103.36134			103.34157			0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.67713			101.65704			0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.91671			100.88762			0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.96465			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
DOL007	On 20/06/2019	Spot Bond	0.00000		100.79783			100.77252			0	0.00	
DOL009	On 20/12/2019	Spot Bond	0.00000		54.84041			54.79370			0	0.00	
DV2021	On 18/06/2021	Spot Bond	9.37000		99.35701	9.37500	99.31007				0	0.00	
DV21	On 15/06/2016	Spot Bond	7.54000		107.90606	7.54000	107.88424				0	0.00	
DV22	On 07/02/2020	Spot Bond	9.11000		105.59321	9.11500	105.54882				0	1,350,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.52000		106.59681	9.53000	106.51533				0	1,050,000,000.00	
DV24	On 18/02/2024	Spot Bond	9.50000		105.25947	9.51000	105.17432				0	0.00	
DV29	On 18/02/2029	Spot Bond	9.56000		108.39610	9.56500	108.32947				0	0.00	
DVC007	On 15/09/2015	Spot Bond	0.00000		100.72458			100.70571			0	0.00	
DVC008	On 20/11/2015	Spot Bond	0.00000		101.23678			101.21740			0	0.00	
DVC010	On 15/09/2015	Spot Bond	0.00000		100.79926			100.78038			0	0.00	
DVC011	On 11/06/2016	Spot Bond	0.00000		100.84186			100.82234			0	0.00	
DVC012	On 26/01/2016	Spot Bond	0.00000		99.94334			99.92445			0	0.00	
DVC013	On 25/06/2016	Spot Bond	0.00000		100.53459			100.51525			0	0.00	
DVF16	On 19/11/2016	Spot Bond	0.00000		101.34974			101.33033			0	0.00	
DVF17	On 18/03/2017	Spot Bond	0.00000		100.30544			100.28560			0	0.00	
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00145			99.98079			0	300,000,000.00	
E170	On 01/08/2020	Spot Bond	8.22000		121.08025	8.22500	121.03040				0	4,800,000,000	2,400,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.72644			95.67472			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	2.42500		99.52060	2.42500	99.48577				0	0.00	
EL28	On 02/05/2028	Spot Bond	2.18000		125.17340	2.18000	125.13056				10,000,000	6,506,600,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.18000		112.65520		2.18000	112.61666			0	0.00
EL30	On 29/07/2030	Spot Bond	2.10000		113.47796		2.10000	113.43926			0	0.00
EL31	On 02/06/2031	Spot Bond	2.31000		103.42285		2.31000	103.38704			0	0.00
EL36	On 31/01/2036	Spot Bond	2.40500		99.95324		2.40500	99.91831			0	0.00
EMM01	On 28/07/2020	Spot Bond	9.65000		103.43567		9.65500	103.38880			0	5,700,000.00
EMM02	On 11/03/2021	Spot Bond	9.55000		108.91582		9.55500	108.86612			0	0.00
EMM03	On 04/05/2024	Spot Bond	9.94500		102.78758		9.95000	102.73151			0	0.00
EMM04	On 16/05/2028	Spot Bond	10.19500		97.26691		10.20000	97.16654			200,000,000	100,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.33500		104.24872		10.34000	104.19717			0	3,999,999,600.00
EMM06	On 23/06/2025	Spot Bond	10.04500		101.61344		10.05000	101.56745			0	0.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.37498			101.35394			0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		99.26154			99.24061			0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.86277			100.84223			0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.69110			101.67009			0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.62631			101.60614			0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.54016			101.52110			0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		102.95670			102.93712			0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.21068			101.19071			0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.24452			101.21819			0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.00789			98.98382			1,000,000,000	1,000,000,000.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.22967			99.20447			0	0.00
EQS07	On 09/04/2018	Spot Bond	10.23000		98.83246		10.23500	98.79418			0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.42801			97.40306			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
EQS09	On 28/11/2016	Spot Bond	0.00000		98.94081			98.91288			0	179,000,000.00
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		101.47330			101.45098			0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.56450			101.54080			0	0.00
ERSA12	On 17/11/2025	Spot Bond	0.00000		101.44245			101.42243			0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.33593			101.31561			0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.39047			101.36930			0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.32503			101.30486			0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.37048			101.34962			0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.34570			101.32529			0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.32744			101.30731			0	0.00
ES15	On 30/08/2015	Spot Bond	6.25000		103.22103		6.30000	103.19814			25,100,000,000	350,000,000.00
ES18	On 20/04/2018	Spot Bond	8.06500		105.24048		8.07000	105.20544			78,000,000,000	13,109,200,000.00
ES23	On 25/01/2023	Spot Bond	8.75500		106.71676		8.76500	106.63502			22,880,000,000	52,684,124,400.00
ES26	On 02/04/2026	Spot Bond	8.99500		94.64295		9.00000	94.58808			42,380,000,000	10,317,500,000.00
ES33	On 15/09/2033	Spot Bond	9.68500		84.14687		9.69000	84.08894			71,900,000,000	28,690,000,000.00
ES42	On 25/04/2042	Spot Bond	9.75500		90.20601		9.76000	90.14009			34,840,000,000	86,480,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.34193			100.31827			240,000,000	120,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		98.47465			98.44998			0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.28585			101.26460			0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.14656			100.12506			0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.59898			100.57745			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FIFB04	On 21/11/2017	Spot Bond	0.00000		101.37925			101.35790			0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		101.25302			101.23367			0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		101.02271			101.00320			0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		102.05253			102.03299			0	0.00
FIFC18	On 12/08/2015	Spot Bond	0.00000		101.31340			101.29541			0	0.00
FIFC19	On 07/12/2015	Spot Bond	0.00000		100.83229			100.81247			0	0.00
FIFC20	On 07/12/2015	Spot Bond	0.00000		100.78230			100.76340			0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.57486		100.00000	12.54439			0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.23874		100.00000	12.20909			0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.82293			100.80183			0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.88369			99.85957			0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.91789			100.89434			0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.98114			100.95594			0	0.00
FRB05	On 21/12/2018	Spot Bond	9.55000		97.75604		9.55500	97.71712			0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.83279			100.81394			0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.83272			100.81387			0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		99.93788			99.91705			0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.99014			102.96741			0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.20191			101.17890			0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.22166			101.19826			0	0.00
FRB14	On 02/06/2026	Spot Bond	10.30000		100.09993		10.30500	100.05103			0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.22011			101.19364			0	0.00
FRB16	On 08/07/2025	Spot Bond	0.00000		100.42677			100.40000			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRB17	On 08/01/2027	Spot Bond	0.00000	100.43274			100.40557			0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.40000	105.55626		10.40500	105.51256			0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.95906			101.93465			1,000,000,000	500,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.05000	135.79107		2.05000	135.74496			0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.08000	281.28064		2.09000	280.99075			0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.26500	114.90222		2.26500	114.86251			0	0.00
FRBI28	On 31/03/2028	Spot Bond	3.01000	155.93963		3.01000	155.88269			0	0.00
FRBI33	On 07/12/2033	Spot Bond	3.22000	194.53474		3.22000	194.46263			0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.10500	105.65993		7.11000	105.63880			0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.59100	67.04042		7.59200	67.02317			0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.40000	42.64031		9.40000	42.63016			0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.64000	41.28015		9.64000	41.27003			0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.42991			101.40136			0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.84864			100.82203			0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.73624			100.71317			0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.80716			100.78186			1,500,000,000	1,500,000,000.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.78507			100.76016			0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.74843			100.72468			0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.93157			100.90392			0	0.00
FRC123	On 20/06/2017	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
FRC124		On 20/06/2017	Spot Bond	0.00000	100.77229			100.74779			0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.82080			100.79476			0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.00975			100.97769			0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.98017			100.94906			0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.61922		100.09221	22.56438			0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.70150			100.67923			0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.39525			109.56628			0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.94338			100.91379			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC149	On 20/09/2015	Spot Bond		0.00000	101.41823			101.37654			0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.78977			100.76501			0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.79845			100.77342			0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.73013			100.70726			0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.73394			100.71064			0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.95904			100.92860			0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.72114			100.69825			0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	66.45019		13.22500	66.42670			0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.68013			100.65855			0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.68099			100.65938			0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	101.01270			100.98093			0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.71174			100.68916			0	0.00
FRC169	On 31/01/2025	Spot Bond		3.49500	103.42426		3.49500	103.38507			0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.74246			100.71890			0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.74246			100.71890			0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	103.52989			103.50550			0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.55615			100.53267			0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.75837			98.73524			0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.69979			100.67758			0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.68355			100.66186			0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	102.07281			102.04589			0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.79953			100.77417			0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.58270			101.56086			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC181	On 06/08/2023	Spot Bond		0.00000	102.05130			102.02468			0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	99.92429			99.89908			0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.91671			100.88762			0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.72710			100.70403			0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.93828			100.90884			0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.67586			100.65442			0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.73394			100.71064			0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.73394			100.71064			0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.78642			100.76629			0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.46686			100.44557			0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.49184			100.46940			0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.51200			100.49221			0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.32674			100.30627			0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.77485			100.75026			0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.30737			100.28680			0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.49351			100.47371			0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.28472			100.26416			0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.28548			100.26486			0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.15591			100.13306			0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.14188			100.12105			0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.15591			100.13306			0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.14131			100.12056			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond	0.00000		101.80968			101.78715			0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.87552		8.75000	101.85156			0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.67968			100.65774			0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.26384		100.00000	10.23897			0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.40917		100.00000	9.38638			0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.66176			95.63124			0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.79513		100.00000	11.76656			0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.75951			100.73541			0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		25.14568		100.00000	25.08409			0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.73404			101.71213			0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.96217		100.00000	9.93803			0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		24.19879		100.00000	24.14018			0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.73400			101.71210			0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		24.16741		100.00000	24.10887			0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.72974			101.70789			0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.64243			101.62171			0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.81031			101.78848			0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.69955			101.67910			0	0.00
FRC221	On 31/01/2022	Spot Bond	2.86000		129.40370		2.86000	129.35690			19,314,000	19,314,000.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.52891			101.50835			0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.50871			101.48843			0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.50871			101.48843			0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.45449			101.43152			0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.89352			100.87328			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
FRC228	On 16/09/2016	Spot Bond		0.00000	100.75209			100.73177			0.00	1,600,000,000	800,000,000.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.62082			100.59480			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.77229			100.74779			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.60412			100.58303			0.00	0	0.00
FRC232	On 15/07/2016	Spot Bond		0.00000	100.17964			100.15965			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.78804			100.76334			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.02940			101.00604			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	99.91483			99.89339			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.39000	127.19971		3.39000	127.15185			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.80186			100.77673			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.80964			100.78426			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.44000	126.83011		3.44000	126.78222			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.42000	126.97780		3.42000	126.92993			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.62000	131.93985		2.62000	131.89298			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.69000	141.19140		2.69000	141.14106			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	99.90381			99.87964			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.70157			100.67959			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.79672			100.77174			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.92447			100.89548			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.89170			100.86373			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.75354			100.72963			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.75270			100.72880			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.75997			100.74053			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	13.11584		100.00000	13.08406			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
FRD02U	On 01/06/2016	Spot Bond	100.00000		58.22353		100.00000	58.08248			0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		28.51231		100.00000	28.44324			0	0.00
FRD11U	On 08/11/2016	Spot Bond	100.00000		40.25440		100.00000	40.12872			0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.77254		100.00000	11.74402			0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.57999			100.60848			0	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.12176			101.08601			0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.22296			102.20311			0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.86236			99.84164			0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.56991			98.54923			0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.72922			98.70831			0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.47782			101.45548			0	0.00
FRS100	On 15/01/2024	Spot Bond	2.18800		103.98760		2.18800	103.95199			0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52500		112.02287		2.52500	111.98337			0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00943			100.03635			0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.02785		10.38000	100.00000			0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.02785		10.38000	100.00000			0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		80.09300			80.09300			0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.73610			100.71114			0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66500		109.32754		2.66500	109.28856			0	0.00
FRS109	On 07/12/2033	Spot Bond	2.66000		210.02732		2.66000	209.95264			0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63500		109.89852		2.63500	109.85943			0	0.00
FRS112	On 07/12/2033	Spot Bond	2.69000		209.15988		2.69000	209.08533			0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		102.28578			102.25848			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond	2.35000		114.06478		2.35000	114.02510			0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72500		108.19620		2.72500	108.15745			0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		53.23200			53.26500			0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.45271			101.43477			0	0.00
FRS119	On 31/01/2038	Spot Bond	2.83000		106.24994		2.83000	106.21158			0	0.00
FRS120	On 07/12/2033	Spot Bond	2.81000		205.73361		2.81000	205.65962			0	0.00
FRS121	On 07/12/2033	Spot Bond	2.86000		204.32627		2.86000	204.25252			0	0.00
FRS122	On 31/01/2025	Spot Bond	2.28000		100.46428		2.28000	100.42953			0	0.00
FRS123	On 07/12/2033	Spot Bond	2.89000		203.48754		2.89000	203.41392			0	0.00
FRS124	On 31/01/2038	Spot Bond	3.10500		101.34878		3.10500	101.31144			0	0.00
FRS126	On 31/03/2028	Spot Bond	3.05000		155.28084		3.05000	155.22400			0	0.00
FRS127	On 31/01/2038	Spot Bond	3.55500		93.90504		3.55500	93.86929			0	0.00
FRS129	On 31/03/2028	Spot Bond	3.04000		155.44523		3.04000	155.38838			0	0.00
FRS130	On 11/11/2015	Spot Bond	0.00000		101.37863			101.36000			0	0.00
FRS131	On 31/03/2028	Spot Bond	3.10000		154.38880		3.10000	154.33101			0	0.00
FRS132	On 07/12/2033	Spot Bond	3.40000		190.15193		3.40000	190.08273			0	0.00
FRS133	On 24/03/2020	Spot Bond	0.00000		97.34267			97.82097			0	0.00
FRS134	On 31/01/2038	Spot Bond	3.48500		94.91758		3.48500	94.86726			0	0.00
FRS135	On 31/01/2038	Spot Bond	3.45500		95.39260		3.45500	95.34119			0	0.00
FRS136	On 31/01/2038	Spot Bond	3.26500		98.62276		3.26500	98.58598			0	0.00
FRS137	On 31/03/2028	Spot Bond	2.91000		157.60081		2.91000	157.54370			0	0.00
FRS138	On 07/12/2033	Spot Bond	3.17000		195.85961		3.17000	195.78727			0	0.00
FRS36	On 07/12/2023	Spot Bond	2.20000		278.95990		2.21000	278.67180			0	0.00
FRS37	On 07/12/2023	Spot Bond	2.09000		281.08638		2.10000	280.79663			10,000,000	20,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.81000		267.50996		2.82000	267.23077			0	0.00
FRS46	On 31/01/2022	Spot Bond	2.52000		133.83342		2.52000	133.78623			0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.94012			99.92010			0	0.00
FRS51	On 31/01/2022	Spot Bond	2.05000		131.63903		2.05000	131.59433			0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.09093			100.01705			0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.37601			100.35384			0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.76593			101.74465			0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50500		109.13074		2.50500	109.09231			0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		31.15485		104.97509	31.07602			0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		34.70647		101.07593	34.62159			0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		28.14585		100.44759	28.07739			0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		33.15269		100.76967	33.07183			0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS81	On 30/10/2042	Spot Bond	2.18000		118.71439		2.18000	118.67374			0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
FRS85	On 31/01/2025	Spot Bond	2.21000		115.44774		2.21000	115.40802			0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.90033			98.89923			0	0.00
FRS87	On 31/01/2025	Spot Bond	2.24000		115.14982		2.24000	115.11011			0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		101.37094			101.34704			0	0.00
FRS90	On 07/12/2023	Spot Bond	2.29000		351.25585		2.30000	350.89253			0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.63876			101.61753			0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		101.26678			101.24509			0	0.00
FRS97	On 29/08/2018	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	
FRX16	On 15/09/2016	Spot Bond			7.51000	103.36040		7.51000	103.33970			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond			8.03000	103.91771		8.05500	103.84675			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond			8.29000	108.16286		8.30500	108.10167			0.00	8,000,000,000	2,000,000,000.00
FRX19	On 15/11/2019	Spot Bond			8.89000	102.07575		8.91500	101.96344			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond			9.17000	100.99856		9.20500	100.83332			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond			9.95000	91.51581		9.97000	91.39464			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond			10.04500	105.48789		10.05000	105.42886			0.00	0	470,000,000.00
FRX26	On 01/10/2026	Spot Bond			10.42500	96.90390		10.43000	96.84579			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond			10.72500	97.58529		10.73000	97.52267			0.00	12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond			10.85000	93.95569		10.85500	93.89393			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond			10.21500	81.62135		10.22000	81.56120			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond			0.00000	100.62796			100.60830			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond			0.00000	100.63663			100.61670			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond			0.00000	100.65826			100.63764			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond			0.00000	100.69290			100.67119			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond			0.00000	100.71886			100.69634			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond			0.00000	100.83124			100.80518			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond			0.00000	101.27391			101.25375			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond			0.00000	101.14155			101.12109			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond			0.00000	101.32170			101.30080			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond			0.00000	101.37478			101.35306			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond			0.00000	101.41901			101.39659			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond			0.00000	101.61350			101.58805			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond			100.00000	59.94307		100.00000	59.79786			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
FS3A2U	On 20/02/2018	Spot Bond	100.00000		10.05678		100.00000	10.03242			0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.68725		100.00000	1.68316			0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28307		100.00000	0.28239			0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.32834		100.00000	9.30574			0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.56504		100.00000	1.56124			0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26257		100.00000	0.26193			0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.25991			100.23838			0	0.00
GFC04	On 11/04/2017	Spot Bond	9.38000		102.83142		9.38500	102.79788			0	0.00
GH31A1	On 25/02/2042	Spot Bond	0.00000		101.94531			101.92488			0	0.00
GH31A2	On 25/02/2042	Spot Bond	0.00000		101.23406			101.21309			0	0.00
GH31A3	On 25/02/2042	Spot Bond	0.00000		101.25027			101.22904			0	0.00
GH31B	On 25/02/2042	Spot Bond	0.00000		101.35563			101.33260			0	0.00
GH31C	On 25/02/2042	Spot Bond	0.00000		101.48515			101.45990			0	0.00
GH31D	On 25/02/2042	Spot Bond	0.00000		101.56601			101.53936			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GPT33	On 11/08/2015	Spot Bond	0.00000		101.31315			101.29540			0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.75008		100.00000	10.72405			0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		22.20095		100.00000	22.14717			0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.20670		100.00000	12.17713			0	0.00
GRB04U	On 15/05/2020	Spot Bond	100.00000		9.99347		100.00000	9.96227			0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		99.93914			99.91888			0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		99.93677			99.91570			0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		99.93381			99.91177			0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		99.92971			99.90630			0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.82530			101.80578			0	2,000,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.18997			100.16866			0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.47811			101.45851			0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.90721			100.88616			0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.41396			101.39206			0	500,000,000.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.63037			100.60929			65,800,000	65,800,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.97428			100.95234			0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.81169			99.78754			0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		11.28690		100.00000	11.25956			0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.82339			100.80231			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	99.80545			99.78560			0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	99.80301			99.78292			0	0.00
HILC21	On 07/08/2015	Spot Bond		0.00000	101.38413			101.36638			0	0.00
HILC22	On 13/10/2015	Spot Bond		0.00000	100.54452			100.52637			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
HM1B8U	On 19/07/2048	Spot Bond		100.00000	8.78824		100.00000	8.74918			0	0.00
HM1B9U	On 19/07/2048	Spot Bond		100.00000	8.78824		100.00000	8.74918			0	0.00
HM1C4U	On 19/07/2048	Spot Bond		100.00000	9.32268		100.00000	9.28124			0	0.00
HM1C5U	On 19/07/2048	Spot Bond		100.00000	9.32268		100.00000	9.28124			0	0.00
HM1D4U	On 19/07/2048	Spot Bond		100.00000	10.05209		100.00000	10.00788			0	0.00
HM1D5U	On 19/07/2048	Spot Bond		100.00000	10.00982		100.00000	9.96532			0	0.00
HM1E4U	On 19/07/2048	Spot Bond		100.00000	10.84966		100.00000	10.80142			0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.15255			100.13018			0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.22010			100.19542			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000		101.64661			101.62410			0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
HPF05	On 17/02/2017	Spot Bond	9.26000		105.17571		9.26500	105.14222			0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.59583			101.57066			0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.49864			101.47498			0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.46500		104.98301		8.47000	104.93822			2,980,000,000	1,490,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		283.42823		1.98000	283.13668			50,000,000	2,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.95000		290.41539		1.96000	290.09682			0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.68500		96.07732		9.69000	96.01042			2,420,000,000	1,810,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.72500		95.67097		9.73000	95.60361			0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.73208		100.00000	34.64794			0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		83.81623		100.00000	83.62702			0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.29938		100.00000	38.20659			0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		38.36357		100.00000	38.27063			0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
I2025	On 31/01/2025	Spot Bond	1.60000		121.69567		1.60000	121.65584			51,976,810,300	39,337,553,900.00
I2033	On 28/02/2033	Spot Bond	1.86000		101.22562		1.86000	101.19184			0	37,500,000,000.00
I2038	On 31/01/2038	Spot Bond	1.90500		124.95308		1.90500	124.91112			45,756,615,300	21,997,847,300.00
I2046	On 31/03/2046	Spot Bond	2.04000		123.29746		2.04000	123.25570			09,759,200,000	88,394,486,500.00
I2050	On 31/12/2050	Spot Bond	2.00000		132.54762		2.00000	132.50290			85,594,731,600	59,008,744,400.00
IBL21	On 15/03/2016	Spot Bond	8.24000		104.14664		8.24000	104.12378			0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13000		107.88232		8.13500	107.84693			0	0.00
IBL28	On 18/08/2016	Spot Bond	8.06000		103.76516		8.06000	103.74251			0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.80663			101.65702			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	1.46000		132.57352		1.46000	132.53064			0	0.00
IBL36	On 31/01/2022	Spot Bond	2.12000		135.22518		2.12000	135.17899			0	100,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.01557			100.99527			0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25000		103.90576		8.25500	103.87084			0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.43451			101.41428			0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.43905			101.41914			0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
IBL45	On 21/12/2018	Spot Bond	8.88000		98.16754		8.88500	98.13001			0	0.00
IBL46	On 15/01/2020	Spot Bond	9.31000		92.77138		9.31500	92.73129			0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.72232			100.70264			0	0.00
IBL49	On 02/04/2018	Spot Bond	8.86000		98.66405		8.86500	98.62918			0	0.00
IBL50	On 02/08/2020	Spot Bond	9.36000		98.75554		9.36500	98.71102			0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		99.80053			99.78204			0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		98.94437			98.92477			0	0.00
IBL54	On 31/07/2016	Spot Bond	7.68500		99.44373		7.68500	99.42302			0	0.00
IBL55	On 31/07/2018	Spot Bond	8.66000		98.41231		8.66500	98.37634			0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		99.85584			99.83500			0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.39728			101.37785			0	0.00
IBL58	On 13/02/2017	Spot Bond	7.90000		104.67207		7.90500	104.64242			0	0.00
IBL59	On 17/02/2019	Spot Bond	8.62000		105.76208		8.62500	105.72217			0	0.00
IBL60	On 17/02/2024	Spot Bond	9.72000		107.49654		9.73000	107.40995			0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.48152			100.46134			0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		99.99995			99.98215			0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IBL63	On 29/07/2017	Spot Bond			0.00000		99.81612			99.79757			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		99.90689			99.88807			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		99.90481			99.88558			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.86856			100.84788			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.85000		129.48045		2.85000	129.43365			0.00	251,000,000	125,500,000.00
IBL68	On 29/06/2018	Spot Bond			0.00000		100.51866			100.49781			0.00	0	0.00
IBL69U	On 22/07/2018	Spot Bond			100.00000		8.85688		100.00000	8.81793			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.01056		100.00000	0.01053			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		100.09437			100.07698			0.00	8,770,000,000	8,770,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		100.03661			100.01829			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			9.35000		97.98162		9.35500	97.93730			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		101.24156			101.22145			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		101.15343			101.13255			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.99500		98.89649		10.00000	98.84090			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		99.90455		5.00000	99.89092			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		101.30378		5.00000	101.29011			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		101.43077		4.00000	101.41985			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.06611		4.00000	101.05517			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		59.26293		100.00000	59.11936			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		59.14396		100.00000	59.00068			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		59.14396		100.00000	59.00068			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		106.04047		9.20000	106.01441			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000		101.59223			101.56809			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000		8.03668		100.00000	8.01721			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
IN09	On 01/02/2016	Spot Bond		0.00000	99.49785			99.47126			0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	16.73613		100.00000	16.69514			0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	23.44801		100.00000	23.39122			0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.70964		100.00000	1.70637			0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	9.03722		100.00000	9.01533			0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	10.88362		100.00000	10.85726			0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	10.91794		100.00000	10.89149			0	0.00
IN289U	On 30/06/2025	Spot Bond		100.00000	8.68961		100.00000	8.67038			0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	40.05320		100.00000	39.95617			0	0.00
IN294U	On 13/08/2015	Spot Bond		100.00000	94.80519		100.00000	94.55959			0	0.00
IN295U	On 19/08/2015	Spot Bond		100.00000	93.35038		100.00000	93.11224			0	0.00
IN306U	On 24/06/2020	Spot Bond		100.00000	11.56578		100.00000	11.52760			0	0.00
IN307U	On 30/09/2015	Spot Bond		100.00000	96.18235		100.00000	95.45369			0	0.00
IN308U	On 30/09/2015	Spot Bond		100.00000	96.27938		100.00000	95.54999			0	0.00
IN309U	On 30/09/2015	Spot Bond		100.00000	96.26754		100.00000	95.53825			0	0.00
IN534U	On 20/10/2015	Spot Bond		100.00000	82.38902		100.00000	82.20754			0	0.00
IN535U	On 25/08/2015	Spot Bond		100.00000	91.93955		100.00000	91.70854			0	0.00
IN542U	On 13/10/2015	Spot Bond		100.00000	81.83857		100.00000	81.65548			0	0.00
IN546U	On 10/11/2015	Spot Bond		100.00000	95.67220		100.00000	95.34899			0	0.00
IN700U	On 18/08/2015	Spot Bond		100.00000	93.58974		100.00000	93.35038			0	0.00
INA530	On 21/07/2015	Spot Bond		6.40000	99.94742		6.40000	99.96494			0	0.00
INA531	On 28/07/2015	Spot Bond		6.40000	99.87741		6.40000	99.85992			0	0.00
INA533	On 11/08/2015	Spot Bond		6.40000	99.63313		6.40000	99.61573			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
INA534	On 18/08/2015	Spot Bond	6.40000		99.51144		6.45000	99.49015			0	0.00
INA538	On 08/09/2015	Spot Bond	6.45000		99.14154		6.45000	99.12418			0	0.00
INA543	On 13/10/2015	Spot Bond	6.60000		98.50382		6.60000	98.48628			0	0.00
INA544	On 20/10/2015	Spot Bond	6.60000		98.38116		100.00000	80.39648			24,800,000,000	24,800,000,000.00
ING115	On 31/03/2016	Spot Bond	10.87654		101.29164		10.87928	101.26068			0	0.00
ING116	On 31/03/2016	Spot Bond	10.87654		100.77041		10.87928	100.73962			0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.76983			100.74566			0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.75556			100.73185			0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.97672		6.50000	101.95889			0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.76377			100.73953			0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		91.40146			91.40146			0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.78760			100.76710			0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.21167			100.19238			0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.73370			100.71041			0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		104.83188			104.80980			0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		99.12217			99.10388			0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		98.98842			98.97003			0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000		82.02247		100.00000	81.83857			0	0.00
ING305	On 08/01/2016	Spot Bond	0.00000		100.54687			100.52801			0	0.00
ING310	On 15/10/2015	Spot Bond	0.00000		100.12393			100.10621			0	0.00
INGR06	On 10/06/2016	Spot Bond	0.00000		101.37877			101.35788			0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		102.08297			102.05431			0	0.00
IP275U	On 14/10/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.23549			100.21392			0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.23844			100.21661			0	0.00
IPF06	On 13/04/2017	Spot Bond	8.75000		102.50752		8.75000	102.48354			0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.48188			100.46087			0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.49310			100.47160			0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.50061			100.47878			0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.18735			100.16631			0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.19665			100.17458			0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.19106			100.16962			0	0.00
IPL10	On 20/05/2021	Spot Bond	9.70000		100.18737		9.70500	100.13991			3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.71896			100.69876			0	0.00
IPL6	On 28/09/2017	Spot Bond	8.82000		104.97798		8.82500	104.94351			0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.38433			100.36300			0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.30600			100.28391			0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.67140			100.64920			0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.04367			102.02093			0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.12648			101.10206			240,000,000	120,000,000.00
IV017	On 31/01/2022	Spot Bond	2.80000		130.15454		2.80000	130.10766			0	4,000,000,000.00
IV019	On 31/03/2028	Spot Bond	3.60000		152.11726		3.60000	152.05931			0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.52608			100.50207			0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.26452			100.24041			0	10,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.11369			100.09122			0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
IV025	On 12/09/2019	Spot Bond			0.00000	100.99926			100.97543			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	98.53528			98.51030			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.60000	109.77384		3.60000	109.73192			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.60000	109.77384		3.60000	109.73192			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	101.07606			101.05104			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	101.38326			101.35777			0.00	0	0.00
IV057U	On 14/07/2018	Spot Bond			100.00000	9.17472		100.00000	9.13437			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.42000	110.92907		10.42500	110.88608			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond			0.00000	101.62045			101.59631			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.70000	145.01667		3.70000	144.96104			0.00	0	0.00
IV531U	On 30/07/2015	Spot Bond			100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IV533U	On 13/08/2015	Spot Bond			100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IV534U	On 20/08/2015	Spot Bond			100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IWA530	On 23/07/2015	Spot Bond			6.40000	99.98247		6.40000	99.85992			0.00	0	0.00
IWA531	On 30/07/2015	Spot Bond			6.40000	99.49408		6.40000	99.49408			0.00	0	0.00
IWA534	On 20/08/2015	Spot Bond			6.40000	98.77038		6.45000	98.76089			0.00	0	0.00
IWA537	On 03/09/2015	Spot Bond			6.45000	98.64038		6.45000	98.64038			0.00	0	0.00
IWA538	On 10/09/2015	Spot Bond			6.45000	98.52017		6.45000	98.52017			0.00	0	0.00
IWA539	On 17/09/2015	Spot Bond			6.60000	98.96212		6.60000	98.94441			0.00	0	0.00
IWA542	On 08/10/2015	Spot Bond			6.60000	98.59163		6.60000	98.57405			0.00	0	0.00
IWA543	On 15/10/2015	Spot Bond			6.60000	98.46874		6.60000	98.45121			0.00	0	0.00
IWA544	On 22/10/2015	Spot Bond			100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond			0.00000	99.94803			99.93056			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
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.07658			100.05874			0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.36739			100.34701			0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.26870			101.24863			0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.40940			101.38718			0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		101.11005			101.08927			0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.23628			100.21474			0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.23777			100.21609			0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.24073			100.21878			0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.22740			100.20666			0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.08577			100.01312			0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		99.90218			99.88241			0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.74710			100.72565			0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.43391			101.41308			0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		101.13600			101.11694			0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		101.12477			101.10589			0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.46119			100.43914			0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		99.99992			99.98119			0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.69500			100.67505			0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.51392			100.49238			0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.52686			100.50478			0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.52686			100.50477			0	0.00
IVC036	On 16/07/2019	Spot Bond	9.22000		100.42642		9.22500	100.38544			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		13.05754		100.00000	13.02879			0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.26825		100.00000	11.24096			0	0.00
IVC040	On 24/07/2021	Spot Bond	9.37000		99.90977		9.37500	99.86195			0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.89998			99.87982			0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.45545			101.43484			0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.77016			100.75043			0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		105.42753			105.40822			0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		99.99987			99.98195			0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.92287			100.90482			0	0.00
IVC047	On 27/10/2015	Spot Bond	6.97500		101.89028		6.98000	101.86983			0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.76660			101.74462			0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.41408			101.39219			0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.12352			101.10161			0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.79196			101.77043			0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.51681			101.49642			0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.65784			101.63551			0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.04756			101.02715			0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.62926			100.60664			0	0.00
IVC056	On 29/04/2016	Spot Bond	0.00000		99.90554			99.88644			0	0.00
IVC058	On 03/01/2018	Spot Bond	0.00000		100.46052			100.43850			0	0.00
IVC059	On 09/06/2016	Spot Bond	0.00000		100.92490			100.90442			0	0.00
IVC061	On 01/07/2018	Spot Bond	0.00000		100.51912			100.49648			0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		99.83031			99.80585			0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.87791			99.85732			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
JDG03	On 15/04/2016	Spot Bond		0.00000	100.05460			100.03224			0	0.00	
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.79786		100.00000	59.65299			0	0.00	
JDG04	On 15/04/2018	Spot Bond		0.00000	101.00051			100.97839			0	0.00	
KAP001	On 13/06/2017	Spot Bond		0.00000	101.02324			101.00172			0	0.00	
KAP002	On 13/06/2019	Spot Bond		0.00000	100.88052			100.85796			0	0.00	
KAP003	On 06/06/2019	Spot Bond		0.00000	101.01670			100.99425			0	0.00	
KCF03U	On 30/10/2015	Spot Bond		100.00000	98.37838		100.00000	98.11321			0	0.00	
KSB007	On 31/08/2017	Spot Bond		0.00000	103.45341			103.42839			0	0.00	
KSB008	On 01/11/2017	Spot Bond		0.00000	102.09795			102.07257			0	0.00	
KW01	On 31/10/2027	Spot Bond		8.54500	140.29815		8.55000	140.21913			0	0.00	
LBK03	On 01/10/2016	Spot Bond		0.00000	100.60872			100.58841			0	0.00	
LBK05	On 28/02/2019	Spot Bond		0.00000	100.83694			100.81573			0	0.00	
LBK06	On 06/03/2017	Spot Bond		0.00000	101.05399			101.03401			0	0.00	
LBK07	On 16/09/2017	Spot Bond		0.00000	100.66287			100.64219			0	0.00	
LBK08	On 30/10/2019	Spot Bond		0.00000	100.22880			100.20823			0	0.00	
LBK11	On 28/11/2019	Spot Bond		10.31000	99.09574		10.31500	99.05175			0	0.00	
LBK12U	On 25/02/2020	Spot Bond		9.71000	103.97983		9.71000	103.95260			0	0.00	
LEW01	On 31/10/2016	Spot Bond		0.00000	99.86195			99.84197			0	0.00	
LGL02	On 13/08/2017	Spot Bond		8.85000	101.22916		8.85500	101.19585			0.00	3,743,200,000	4,531,600,000.00
LGL03	On 03/04/2018	Spot Bond		8.98000	99.17345		8.98500	99.13814			0.00	2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.98000	100.86290		9.98500	100.81666			0.00	140,600,000	650,300,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.99906			100.97524			0	0.00	
LHL01	On 13/12/2015	Spot Bond		0.00000	101.19250			101.16187			0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
LHL02	On 13/12/2015	Spot Bond	7.99500	102.17206		8.00000	102.14841			0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	101.29763			101.26427			0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	101.79056			101.76076			0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.39245			101.37044			0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.46218			101.43923			0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.56768			101.54306			0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.37859			101.35907			0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.74050			100.72122			0	0.00
MAQ070	On 30/07/2015	Spot Bond	0.00000	99.89656			99.87932			0	0.00
MAQ071	On 11/08/2015	Spot Bond	0.00000	99.68558			99.66812			0	0.00
MAQ072	On 10/09/2015	Spot Bond	0.00000	99.14727			99.12951			0	0.00
MAQ073	On 09/10/2015	Spot Bond	0.00000	98.64443			98.62683			0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	102.62692			102.60969			0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	102.64637			102.62900			0	0.00
MAQ0A3	On 31/08/2018	Spot Bond	0.00000	100.36549			100.34961			0	0.00
MAQ0A4	On 31/08/2018	Spot Bond	0.00000	100.38815			100.37137			0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.65142			100.62393			0	0.00
MBC024	On 05/09/2015	Spot Bond	0.00000	99.24853			99.23105			0	0.00
MBC025	On 07/10/2015	Spot Bond	0.00000	98.68591			98.66839			0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.51506			100.49553			0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.17934			101.15932			0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.58011			100.56061			0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.01326			100.99411			0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.26766			101.24807			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
MBF039	On 17/04/2017	Spot Bond		0.00000	100.21698			100.19708			0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.47322			101.45502			0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.50822			101.48926			0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.54235			101.52294			0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.87545			100.85612			0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.21093			100.19173			0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.22956			100.20855			0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		55.33218		100.00000	55.19814			0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		27.47583		100.00000	27.40926			0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		19.63376		100.00000	22.69273			0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.71168		100.00000	22.76746			0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.64430		100.00000	23.58701			0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.73199		100.00000	24.67208			0	0.00
MBP34	On 29/04/2018	Spot Bond		0.00000	99.90683			99.88800			0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.88000	102.90263		8.88500	102.86255			0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.90000	102.42459		8.90500	102.38464			0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.22178			102.20051			0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.37424			100.35337			0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.39031			100.36855			0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.06500	103.15029		8.07000	103.12235			0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.87000	101.84342		8.87500	101.80469			0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.62500	102.32428		9.63000	102.27425			0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.63228			100.61247			0	0.00

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MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.65394			100.63346			0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.66000		102.94056		9.66500	102.89669			0	0.00
MGL01	On 15/09/2015	Spot Bond	7.14500		103.17951		7.15000	103.15878			0	2,470,000,000.00
MIL02	On 31/05/2017	Spot Bond	8.99000		100.93333		8.99500	100.90072			0	0.00
MIP4C	On 13/01/2016	Spot Bond	0.00000		100.20446			100.18584			0	0.00
MIP4F	On 13/01/2016	Spot Bond	0.00000		100.21569			100.19608			0	0.00
MIP4U	On 13/01/2016	Spot Bond	100.00000		71.84957	100.00000		71.57946			0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.77673			100.75572			0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.50000		105.93053		9.50500	105.88199			800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.46375			100.44027			0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		36.45845	100.00000		36.37013			0	0.00
MQB02	On 31/05/2017	Spot Bond	8.69000		100.88925		8.69500	100.85741			0	140,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.68000		102.87167		8.68500	102.83887			198,200,000	609,100,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.59446	100.89771		7.57592			0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.69132	100.61875		7.67259			0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
N5A16	On 20/06/2016	Spot Bond	0.00000		100.85334			100.83406			0	0.00
N5B23	On 20/06/2023	Spot Bond	0.00000		100.91357			100.89293			0	0.00
N5C23	On 20/06/2023	Spot Bond	0.00000		100.92560			100.90468			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
N5D23	On 20/06/2023	Spot Bond	0.00000		101.05650			101.03262			0	0.00
N5E23	On 20/06/2023	Spot Bond	0.00000		101.16543			101.13909			0	0.00
N5F23U	On 20/06/2023	Spot Bond	100.00000		11.52272	100.00000	11.49480				0	0.00
N5G23U	On 20/06/2023	Spot Bond	100.00000		12.33638	100.00000	12.30650				0	0.00
NAM01	On 19/11/2022	Spot Bond	9.82000		93.44732	9.83000	93.37427				0	1,000,000,000.00
NAM02	On 29/06/2020	Spot Bond	9.45000		101.20367	9.45500	101.15870				0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.76500		99.17146	7.76500	99.15060				0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.34000		99.62372	9.34500	99.57854				340,400,000	170,200,000.00
NBK12A	On 19/03/2021	Spot Bond	8.95000		105.09126	8.95500	105.04417				0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.42000		105.14116	9.43000	105.05586				0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		102.12520		102.10633				0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.31000		100.63259	9.31500	100.58521				0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		101.16383		101.14501				0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.55000		100.30762	9.55500	100.25823				0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		102.21037		102.19135				0	0.00
NBK16A	On 12/02/2025	Spot Bond	10.14500		99.96441	10.15000	99.90782				14,000,000,000	3,500,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.09202		100.07479				0	0.00
NBK17A	On 22/04/2026	Spot Bond	10.32500		100.09617	10.33000	100.03716				0	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		101.18012		101.16149				0	0.00
NBK18A	On 01/06/2020	Spot Bond	9.29000		101.20424	9.29500	101.15994				0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.42624		100.40654				0	0.00
NBK19A	On 01/06/2022	Spot Bond	9.70000		101.07713	9.70500	101.02638				0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.10290		100.08266				0	0.00

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NBK20A	On 01/06/2026	Spot Bond	10.39500		101.24869		10.40000	101.18861			0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.58091			100.56062			0	0.00
NBK21A	On 21/07/2027	Spot Bond	10.59500		100.31904		10.63000	105.29636			0	00,000,000,000.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		101.46196			101.44180			0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		101.48632			101.46600			0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.52615			101.50527			0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.56707			101.54599			0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.63548			101.61307			0	0.00
NBK26B	On 22/04/2026	Spot Bond	0.00000		100.04124			100.02050			0	0.00
NBK27B	On 01/06/2018	Spot Bond	0.00000		101.08628			101.06590			0	1,200,000,000 600,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.89500		104.23144		6.90000	104.21119			0	1,633,200,000 41,548,160,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.09121			101.07182			0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.95000		112.48530		8.95500	112.44071			0	6,800,000,000 3,060,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.72000		38.93438		10.72500	38.90723			0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.09144			100.01739			0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000		104.09548		7.81000	104.07381			0	900,000,000 450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.63520			100.61469			0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		97.61622			97.59774			0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		101.08913			101.06832			0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		99.94080			99.92091			0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		99.90011			99.87995			0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		94.11475			94.09564			0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.54463			101.52219			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.68207			100.66071			0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.64743			100.62715			19,900,000,000	19,900,000,000.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.93332			100.91185			0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.62618			100.60657			0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.60824			100.58893			0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.60781			100.58851			0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		99.86985			99.85099			0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.69979			100.67758			0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.89000		108.03219		9.89500	107.97437			0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.69552			100.67344			0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.92500		106.91227		9.93000	106.85382			0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.69979			100.67758			0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.62966			100.60967			0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.68828			100.66790			0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.70662			100.68419			0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.71516			100.69246			0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.08973			101.06843			0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.32363			100.30198			0	0.00
NCLN94	On 20/09/2020	Spot Bond	0.00000		100.39565			100.37359			0	0.00
NED11	On 17/09/2015	Spot Bond	7.49500		104.09438		7.50000	104.07245			380,000,000	190,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		99.93203			99.90919			0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.09267			100.06797			480,000,000	240,000,000.00
NED15	On 08/04/2024	Spot Bond	10.08000		105.37533		10.08500	105.31802			0	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		99.00548			98.98038			0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		102.32849			102.30454			0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.19133			100.16737			0	0.00
NED19	On 01/07/2025	Spot Bond	0.00000		100.61951			100.59337			0	0.00
NED20	On 01/07/2025	Spot Bond	11.21000		101.01212		11.21500	100.96373			0	1,500,000,000.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.33367			100.31512			0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		118.29331		9.44500	118.26364			0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.38250			101.35738			0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
NILB10	On 08/12/2016	Spot Bond	2.10000		172.55101		2.11000	172.46917			0	0.00
NILB11	On 31/01/2025	Spot Bond	2.46000		114.16661		2.46000	114.12656			0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		188.30656		3.45000	188.24143			0	0.00
NILB13	On 31/01/2025	Spot Bond	2.85000		110.42625		2.85000	110.38294			0	0.00
NILB14	On 31/03/2028	Spot Bond	3.19000		142.64809		3.19000	142.59533			0	0.00
NILB15	On 31/03/2028	Spot Bond	3.10000		154.38880		3.10000	154.33101			0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.71000		102.55022		8.71500	102.50582			0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.34000		105.99701		9.34500	105.95067			0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.40095			101.38118			0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.21219			101.19314			0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.25512			101.23538			0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.22938			101.21006			0	0.00
NQ1A19	On 22/05/2050	Spot Bond	0.00000		101.30487			101.28434			0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.54000		107.26270		9.54500	107.20949			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.28086			101.26071			0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.26370			101.24383			0	0.00
NQ1B17	On 22/05/2052	Spot Bond	0.00000		101.37852			101.35680			0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.74000		106.02629		9.74500	105.97900			0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.29801			101.27759			0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.30659			101.28603			0	0.00
NQ1C17	On 22/05/2052	Spot Bond	0.00000		101.45222			101.42931			0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.62350			101.59783			0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.51907			101.49508			0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.33232			101.31134			0	0.00
NRA018	On 30/11/2018	Spot Bond	8.67000		112.00575		8.67500	111.96457			0	600,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.40000		117.56366		9.40500	117.50593			0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.99500		176.87819		2.00500	176.70134			0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.29500		115.79503		10.30000	115.72376			5,040,000,000	2,520,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		102.08492			102.06500			0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		99.94803			99.93056			120,000,000	30,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.70827			100.68681			0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.03101			101.01058			0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.06577			101.04480			0	1,000,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.38642			101.36224			0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.71785			101.68710			0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.77204		100.00000	18.72656			0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		82.14118		100.00000	81.95946			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	6.98500		102.59482		6.99000	102.57421			800,000,000	400,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.29433			101.27151			0	0.00
OML03	On 27/11/2024	Spot Bond	9.86000		99.33869		9.86500	99.29560			0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		101.00026			100.97700			0	0.00
OML05	On 19/03/2025	Spot Bond	10.03000		102.35767		10.03500	102.31231			194,400,000	1,597,200,000.00
OML06	On 19/03/2027	Spot Bond	10.60000		102.21985		10.61000	102.14464			3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.14500		102.64229		11.15000	102.58314			2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.27044		100.00000	40.17288			0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.41000			100.36000			0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		102.85041			102.83062			0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.93319			100.91301			0	0.00
PMM18	On 04/11/2015	Spot Bond	0.00000		101.55256			101.53297			0	0.00
PMM19	On 13/05/2016	Spot Bond	0.00000		101.43662			101.41598			0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.60553			100.58529			0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.94703			99.92535			0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.04136			100.02175			0	300,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.60000		101.78588		9.60500	101.73755			0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		99.94538			99.92711			0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		99.94372			99.92491			0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		99.94298			99.92392			0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		99.94132			99.92172			0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		99.93418			99.91228			0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		99.93252			99.91009			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
PTH01	On 30/04/2016	Spot Bond	0.00000		99.85239			99.83101			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.96500		44.34994		7.97000	44.31828			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.99500		105.82876		6.00000	105.81075			0.00	50,200,000,000	44,176,666,400.00
R158P	On 15/09/2015	Spot Bond	6.64000		99.04504		6.64000	99.02720			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.74000		112.10759		6.74000	112.08740			0.00	97,994,799,900	80,294,700,000.00
R159P	On 15/09/2016	Spot Bond	6.57000		92.87143		6.57000	92.85512			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.14500		118.21693		8.15000	118.15020			0.00	05,763,666,600	19,847,885,500.00
R187P	On 21/12/2026	Spot Bond	7.88500		41.37954		7.89000	41.34809			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.80500		38.66769		7.81000	38.63651			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.59000		290.99876		1.60000	290.70142			0.00	21,319,600,000	15,456,192,100.00
R202	On 07/12/2033	Spot Bond	1.86000		234.85919		1.86000	234.78076			0.00	46,841,650,400	89,150,761,000.00
R2023	On 28/02/2023	Spot Bond	8.02000		101.54717		8.03000	101.46989			0.00	90,953,259,900	99,888,300,000.00
R203	On 15/09/2017	Spot Bond	7.13000		105.11280		7.13500	105.08286			0.00	71,409,000,000	36,919,850,000.00
R2030	On 31/01/2030	Spot Bond	8.58500		95.04526		8.59000	94.98354			0.00	74,258,500,000	27,549,735,300.00
R2032	On 31/03/2032	Spot Bond	8.67000		98.90287		8.67500	98.83743			0.00	95,592,300,000	80,262,100,000.00
R2035	On 28/02/2035	Spot Bond	8.75500		104.62055		8.77000	104.45572			0.00	00,600,000,000	72,500,000,000.00
R2037	On 31/01/2037	Spot Bond	8.80500		96.91770		8.81000	96.84785			0.00	27,213,965,500	38,831,065,500.00
R204	On 21/12/2018	Spot Bond	7.45000		102.34020		7.45500	102.30477			0.00	24,254,637,800	58,171,111,200.00
R2044	On 31/01/2044	Spot Bond	8.83500		98.95422		8.84500	98.82789			0.00	45,300,895,300	66,900,000,000.00
R2048	On 28/02/2048	Spot Bond	8.83000		102.60407		8.84000	102.47438			0.00	93,685,268,200	46,015,019,200.00
R207	On 15/01/2020	Spot Bond	7.66000		98.64506		7.66500	98.60643			0.00	08,109,097,300	78,794,243,400.00
R208	On 31/03/2021	Spot Bond	7.80000		97.35690		7.80500	97.31458			0.00	85,165,100,000	25,915,988,200.00
R209	On 31/03/2036	Spot Bond	8.73500		78.35216		8.74000	78.29508			0.00	62,187,528,000	58,310,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.70000	179.41345		1.70000	179.35431			0.00 27,595,078,600	55,215,735,600.00
R211	On 31/01/2017	Spot Bond	0.76000	133.96614		0.76000	133.92538			0.00 50,283,766,400	41,092,766,800.00
R212	On 31/01/2022	Spot Bond	1.55000	139.91202		1.55000	139.86642			0.00 45,143,762,900	34,292,365,500.00
R213	On 28/02/2031	Spot Bond	8.61000	89.08446		8.61500	89.02576			0.00 63,214,200,000	28,805,000,000.00
R214	On 28/02/2041	Spot Bond	8.76500	79.59972		8.77000	79.54005			0.00 39,044,578,400	43,478,871,000.00
R228C	On 15/09/2015	Spot Bond	6.64000	99.04504		6.64000	99.02720			0.00 0	0.00
R229C	On 15/03/2016	Spot Bond	6.56000	95.92824		6.56000	95.91142			0.00 0	0.00
R230C	On 15/09/2016	Spot Bond	6.57000	92.87143		6.57000	92.85512			0.00 0	0.00
R328C	On 21/12/2015	Spot Bond	6.58000	97.36709		6.58000	97.35000			0.00 0	0.00
R329C	On 21/06/2016	Spot Bond	6.56000	94.29639		6.56000	94.27976			0.00 0	0.00
R330C	On 21/12/2016	Spot Bond	6.62000	91.22695		6.62000	91.21072			0.00 0	0.00
R331C	On 21/06/2017	Spot Bond	7.10500	87.51682		7.11000	87.49205			0.00 0	0.00
R332C	On 21/12/2017	Spot Bond	7.15500	84.41617		7.16000	84.39013			0.00 0	0.00
R333C	On 21/06/2018	Spot Bond	7.45500	80.81699		7.46000	80.78948			0.00 0	0.00
R334C	On 21/12/2018	Spot Bond	7.43500	77.96403		7.44000	77.93566			0.00 0	0.00
R335C	On 21/06/2019	Spot Bond	7.41500	75.22630		7.42000	75.19715			0.00 0	0.00
R336C	On 21/12/2019	Spot Bond	7.40500	72.56784		7.41000	72.53799			0.00 0	0.00
R337C	On 21/06/2020	Spot Bond	7.62000	69.26861		7.62500	69.23807			0.00 0	0.00
R338C	On 21/12/2020	Spot Bond	7.60000	66.79592		7.60500	66.76490			0.00 0	0.00
R339C	On 21/06/2021	Spot Bond	7.72000	63.91257		7.72500	63.88116			0.00 0	0.00
R340C	On 21/12/2021	Spot Bond	7.69000	61.65128		7.69500	61.61954			0.00 0	0.00
R341C	On 21/06/2022	Spot Bond	7.66000	59.48720		7.66500	59.45519			0.00 0	0.00
R342C	On 21/12/2022	Spot Bond	7.63000	57.41568		7.63500	57.38345			0.00 0	0.00
R343C	On 21/06/2023	Spot Bond	7.59000	55.47459		7.59500	55.44217			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	
R344C	On 21/12/2023	Spot Bond	7.55000		53.61982		7.55500	53.58724			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.08500		49.35255		8.09000	49.32073			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.04500		47.60692		8.05000	47.57513			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.00500		45.94073		8.01000	45.90900			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.96500		44.34994		7.97000	44.31828			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.92500		42.83074		7.93000	42.79918			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.88500		41.37954		7.89000	41.34809			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.84500		39.99292		7.85000	39.96161			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.80500		38.66769		7.81000	38.63651			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		101.59072			101.56692			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.31188			102.28673			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		101.21100			101.18700			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		101.05919			101.03515			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		32.66878		100.00000	32.58964			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		20.97152		100.00000	16.73613			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		30.91548		100.00000	30.84058			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		98.12330		100.00000	97.86710			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		42.57965		100.00000	42.47650			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.54191		100.00000	17.49941			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.45967		100.00000	21.40434			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.97891		100.00000	8.95374			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.31654		100.00000	16.27446			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.21937		100.00000	13.18528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.16971		100.00000	10.14349			0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.91888			100.89756			0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.85471			100.83471			0	12,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.23519			101.21405			0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.29824			101.27600			0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.16325			101.14406			0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		102.38151			102.36199			0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.60493			100.58517			0	0.00
RDFC23	On 25/11/2015	Spot Bond	0.00000		101.10331			101.08425			0	0.00
RDFC24	On 25/05/2016	Spot Bond	0.00000		101.14960			101.12976			0	0.00
REB01	On 21/05/2018	Spot Bond	0.00000		101.40550			101.38374			0	0.00
REBC01	On 20/11/2015	Spot Bond	0.00000		101.18475			101.16589			0	0.00
REBC02	On 20/07/2016	Spot Bond	0.00000		100.08273			100.06149			0	0.00
RED101	On 13/06/2017	Spot Bond	0.00000		101.33744			101.30965			0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.62565		100.00000	17.58295			0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.36439		100.00000	12.33444			0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.24406		100.00000	10.21924			0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.46591		100.00000	9.44298			0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.39042			101.37019			0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.25425			102.23347			0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.72289			101.70182			0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.00291			100.98201			0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.36561			100.39240			0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.19283			101.17209			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RES30	On 07/03/2021	Spot Bond		0.00000	101.00170			100.98002			480,000,000	240,000,000.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.41768			100.39853			0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.08428			100.01259			61,100,000	61,100,000.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	88.00537			87.95409			0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.74216			82.69891			0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	92.40149			92.33441			0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	91.68551			91.61497			0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.76511			100.73438			0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.26774			83.22553			0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	97.52965			97.47457			0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.81975		12.35000	107.78407			0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.27948		100.00000	16.24005			0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.90375			101.87970			0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.27310		100.00000	6.25807			0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	34.14737		100.00000	34.06464			0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	62.92256		100.00000	62.77013			0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.40535		100.00000	12.31342			0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	46.07729		100.00000	45.96567			0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	102.96333			102.92341			0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	76.99068			76.94733			0	0.00
RW21	On 21/04/2021	Spot Bond		9.17000	106.04378		9.17500	105.99535			0	1,060,000,000.00
RW23	On 10/12/2023	Spot Bond		9.54000	100.95268		9.55000	100.87022			0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
RW28	On 10/12/2028	Spot Bond	9.87000	103.96172		9.87500	103.89693			0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.21529			97.17872			0	0.00
SBK12	On 24/11/2016	Spot Bond	7.94000	105.34940		7.94000	105.32711			0	0.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	111.13300		10.00000	111.10400			0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.31285			101.28997			0	0.00
SBK14	On 01/12/2017	Spot Bond	9.38000	101.95579		9.38500	101.91985			0	6,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.72205			100.70272			0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.94281			101.92114			0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.21222			101.19146			0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.38740			99.36561			0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.99981			99.97866			0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	101.37818			101.35174			0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	99.90270			99.87831			0	0.00
SBK22	On 28/05/2025	Spot Bond	0.00000	101.51016			101.48378			0	0.00
SBK23	On 28/05/2027	Spot Bond	11.62000	101.47775		11.63000	101.40033			0	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.95000	101.08798		8.95500	101.05205			4,760,000,000	2,840,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.48500	105.60225		7.49000	105.58006			0	0.00
SBN29	On 15/09/2015	Spot Bond	8.06000	105.51510		8.06000	105.49207			0	0.00
SBN31	On 15/09/2015	Spot Bond	7.24500	105.63867		7.25000	105.61715			0	0.00
SBN33	On 15/09/2017	Spot Bond	8.53000	102.38086		8.53500	102.34803			226,400,000	113,200,000.00
SBN34	On 15/09/2015	Spot Bond	7.39000	105.61667		7.39500	105.59474			0	0.00
SBN35	On 15/09/2015	Spot Bond	8.10000	105.50904		8.10000	105.48590			0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.80709			100.78640			0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.46341			100.44125			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SBS13	On 22/09/2017	Spot Bond	8.02000		104.69586		8.02500	104.66361			0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.28822			100.27060			0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.67479			100.65362			0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.82051			101.79902			0	0.00
SBS19	On 23/06/2021	Spot Bond	9.56000		103.59822		9.56500	103.54919			0	0.00
SBS20	On 15/05/2026	Spot Bond	10.04500		101.91525		10.05000	101.85556			0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.60549			101.58216			0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.41431			101.39401			0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.28696			102.26652			0	0.00
SBS25	On 24/05/2019	Spot Bond	8.78000		101.73696		8.78500	101.69717			0	930,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		27.39526		100.00000	27.33396			0	0.00
SBS27	On 20/02/2024	Spot Bond	9.56000		107.57964		9.57000	107.49299			0	2,570,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.81405			99.79622			0	0.00
SBS29	On 12/06/2019	Spot Bond	8.81000		100.59302		8.81500	100.55319			0	0.00
SBS3	On 25/05/2026	Spot Bond	10.05500		89.23790		10.06000	89.18426			0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.04405			100.02368			0	0.00
SBS31	On 27/06/2027	Spot Bond	9.79500		101.03295		9.80000	100.97190			0	430,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.69975			100.67967			0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.71870			100.69807			0	0.00
SBS34	On 19/09/2024	Spot Bond	9.94500		104.37692		9.95000	104.31960			2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		99.92944			99.86534			0	200,000,000.00
SBS36	On 29/01/2020	Spot Bond	0.00000		99.90410			99.88474			0	0.00
SBS37	On 29/01/2020	Spot Bond	9.08000		95.87355		9.08500	95.83230			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
SBS38	On 29/01/2025	Spot Bond	10.18500		93.30477		10.19000	93.25050			0.00	6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.96000		90.88838		10.96500	90.82810			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.50000		97.38867		9.50500	97.34139			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.38000		104.17508		7.38000	104.15456			0.00	367,600,000	513,800,000.00
SBSI11	On 07/12/2023	Spot Bond	2.20000		278.95990		2.21000	278.67180			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.37000		132.75148		1.37000	132.70886			0.00	20,000,000	40,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.55925		100.00000	23.50218			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.27404			100.25442			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		36.01898		100.00000	35.93172			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.03000		131.45381		2.03000	131.40925			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.97672		6.50000	101.95889			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.08749			102.06643			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.95663			101.93510			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.63000		100.79623		8.63500	100.76420			0.00	4,500,000,000	1,760,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.60660			101.58431			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.43897			100.41779			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.63137			100.61133			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		38.45673		100.00000	38.36357			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		111.13300		10.00000	111.10400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.89693			100.87557			0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.85183			100.83053			0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		54.40066	100.00000	54.26888				0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.26802	100.00000	42.16562				0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		43.76324	100.00000	43.65723				0	0.00
SHS19	On 10/09/2017	Spot Bond	9.47000		105.03560	9.47500	104.99965				0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.09034			100.06774			0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.34274			101.32054			0	0.00
SHS23	On 29/06/2018	Spot Bond	0.00000		100.53891			100.51724			0	0.00
SHS24	On 29/06/2020	Spot Bond	0.00000		100.55903			100.53655			0	0.00
SHS25	On 29/06/2020	Spot Bond	9.70000		101.15797	9.70500	101.11249				204,000,000	102,000,000.00
SHS26	On 29/06/2020	Spot Bond	0.00000		100.52124			100.49924			0	0.00
SLI2	On 15/08/2016	Spot Bond	7.99000		105.87085	7.99000	105.84794				2,280,000,000	1,140,000,000.00
SLI3	On 15/08/2018	Spot Bond	9.10000		102.76281	9.10500	102.72453				0	0.00
SNT01	On 15/09/2017	Spot Bond	8.53000		102.38086	8.53500	102.34803				7,540,000,000	3,770,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.32697			101.30645			0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.32386			101.30457			0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.71575			101.69559			0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.28330			101.26287			0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.31797			101.29698			0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.32082			99.29915			0	0.00
SSA01	On 28/06/2016	Spot Bond	8.23000		101.90025	8.23500	101.87335				0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.32741			100.30726			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.16969			100.14823			0	0.00
SSA06	On 16/04/2020	Spot Bond		9.39000	97.17031		9.39500	97.12776			600,000,000	740,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.18914			101.16683			0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.64060			100.61757			0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	99.93881			99.91825			0	0.00
SSN004	On 31/03/2021	Spot Bond		9.37000	90.75408		9.37500	90.71126			0	0.00
SSN005	On 31/03/2021	Spot Bond		9.37000	90.75408		9.37500	90.71126			0	0.00
SSN007	On 15/01/2020	Spot Bond		9.08000	93.56400		9.08500	93.52409			0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.79852			100.77630			0	0.00
SSN009	On 15/09/2017	Spot Bond		8.01000	103.38450		8.01500	103.35272			0	0.00
SSN011	On 31/01/2025	Spot Bond		2.35000	114.06478		2.35000	114.02510			0	0.00
SSN012	On 21/12/2018	Spot Bond		8.76000	98.50948		8.76500	98.47212			0	0.00
SSN015	On 26/08/2018	Spot Bond		8.50000	101.35762		8.50000	101.33446			0	0.00
SSN017	On 21/12/2026	Spot Bond		10.18500	103.02473		10.19000	102.96298			0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.04102			101.02115			0	0.00
SSN021	On 28/02/2031	Spot Bond		10.48000	76.30211		10.48500	76.25054			0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.01405			100.03940			0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.16177			100.14153			0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.65279			100.63022			0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.18037			100.15779			0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.63153			100.60595			0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	101.28469			101.26287			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	100.81074			100.78848			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
SSN034	On 02/06/2020	Spot Bond	0.00000		101.16664			101.14432			0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000		99.40089			99.38273			0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1237	On 28/07/2015	Spot Bond	0.00000		98.48869			98.50626			0	0.00
SY1238	On 28/07/2015	Spot Bond	0.00000		98.48815			98.50573			0	0.00
SY1239	On 04/08/2015	Spot Bond	0.00000		98.59233			98.60993			0	0.00
SY1240	On 14/08/2015	Spot Bond	0.00000		99.62788			99.61016			0	0.00
SY1241	On 18/08/2015	Spot Bond	0.00000		99.55952			99.54191			0	0.00
SY1242	On 17/08/2015	Spot Bond	0.00000		99.57464			99.55692			0	0.00
SY1243	On 17/08/2015	Spot Bond	0.00000		99.57585			99.55818			0	0.00
SY1244	On 18/08/2015	Spot Bond	0.00000		99.55692			99.53920			0	0.00
SY1246	On 21/08/2015	Spot Bond	0.00000		99.50375			99.48603			0	0.00
SY1247	On 28/08/2015	Spot Bond	0.00000		99.37895			99.36120			0	0.00
SY1248	On 08/09/2015	Spot Bond	0.00000		99.17946			99.16162			0	0.00
SY1249	On 10/09/2015	Spot Bond	0.00000		99.14861			99.13087			0	0.00
SY1250	On 16/09/2015	Spot Bond	0.00000		99.04896			99.03135			0	0.00
SY1251	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0	0.00
SY1252	On 20/10/2015	Spot Bond	0.00000		98.43266		100.00000	80.39648			0	0.00
SY1253	On 19/08/2015	Spot Bond	100.00000		93.35038		100.00000	93.11224			0	0.00
SY1254	On 27/10/2015	Spot Bond	100.00000		0.00000		100.00000	0.00000			0	0.00
SZ18	On 30/09/2015	Spot Bond	6.45500		104.98745		6.46000	104.96812			0	0.00
SZ25	On 30/09/2025	Spot Bond	8.79500		104.16609		8.80000	104.10809			0	0.00
T12A10	On 21/02/2048	Spot Bond	0.00000		101.30930			101.28845			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
T12A11	On 21/02/2048	Spot Bond		0.00000	101.38801			101.36653			0	0.00
T12A12	On 21/02/2048	Spot Bond		9.31000	100.76024		9.31500	100.72324			0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	63.02630		100.00000	62.87363			0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.07772			100.00701			0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	99.82153			99.80328			0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.61065			100.59031			0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.61064			100.59152			0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.64100			100.62093			0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.23326						0	0.00
TFS131	On 20/11/2015	Spot Bond		100.00000	88.94590		100.00000	88.81901			0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	103.23948			103.20226			0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	99.92325			99.90409			0	0.00
TFS134	On 28/04/2016	Spot Bond		0.00000	99.92270			99.90340			0	0.00
TFS135	On 06/07/2018	Spot Bond		0.00000	100.37247			100.35164			0	0.00
TFS136	On 06/07/2020	Spot Bond		0.00000	100.38161			100.36028			0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	99.92948			99.91167			0	0.00
TFS84	On 28/07/2016	Spot Bond		7.64000	100.91857		7.64000	100.89767			0	3,000,000,000.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.08083			100.06061			0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.08295			100.06220			0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	100.12530		7.83000	100.10441			0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.07968			100.05974			0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.08232			100.06172			0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.08619			100.06463			0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.07968			100.05974			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.08232			100.06172			0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.11477		7.16000	100.09563			0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.08749			100.06560			0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.08707			100.06529			0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.09717			100.07286			0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.09580			100.07183			0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.13672			100.10250			0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.13207			100.09903			0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.07957			100.05967			0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.08295			100.06220			0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.13942		8.73000	100.11617			0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		99.81892			99.81367			0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.08232			100.06172			0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.92000		98.28050		8.92500	98.24449			0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		99.66071			99.58892			0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.08465			100.01229			0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.08770			100.06576			0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.08654			100.06489			0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.08854			100.01526			0	500,000,000.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.09696			100.07271			0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.09654			100.07239			0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.09545			100.02053			0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.12949			100.09708			0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.12990			100.09740			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.13146			100.04798			0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.29197			101.27140			0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.33530			101.31403			0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.26000		103.56211		9.26500	103.51957			0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.30930			101.28845			0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.36995			101.34813			0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.17000		101.49319		9.17500	101.45156			0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.31832			101.29794			0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.38801			101.36653			0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.28000		100.31198		9.28500	100.27208			0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.44789			101.42481			0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.44789			101.42481			0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.46639			101.44367			0	0.00
TH12B4	On 21/02/2048	Spot Bond	0.00000		101.46639			101.44367			0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.58630			101.56099			0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.58630			101.56099			0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.60567			101.58073			0	0.00
TH12C4	On 21/02/2048	Spot Bond	0.00000		101.60393			101.57902			0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		102.14687			102.11249			0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		102.14687			102.11249			0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.35736			102.32354			0	0.00
TH12D4	On 21/02/2048	Spot Bond	0.00000		102.16010			102.12634			0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.08476			100.01238			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.85514		101.06155	5.84083			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		100.27963			100.20849			0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.08314			100.01114			0	1,500,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.41404			100.34261			0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.08314			100.01114			0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.08422			100.01196			0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.08476			100.01238			0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.08249			100.01064			0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.08422			100.01196			0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.09016			100.01649			0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.09016			100.01649			0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.09016			100.01649			0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.09880			100.02307			0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.10095			100.02472			0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.09826			100.02266			0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.14125			100.05544			0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.14392			100.05748			0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.14285			100.05666			0	0.00
TL20	On 22/02/2020	Spot Bond	9.54000		89.73088		9.54500	89.69206			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
TL20/R207		On 25/11/2020	Spot Bond	10.00000	111.13300	10.00000	111.10400				0.00	0	0.00
TN17		On 14/11/2017	Spot Bond	8.23000	103.86683	8.23500	103.83359				0.00	56,000,000,000	10,600,000,000.00
TN20		On 17/09/2020	Spot Bond	9.54000	107.49052	9.54500	107.44283				0.00	30,853,700,000	11,914,500,000.00
TN20U		On 14/04/2020	Spot Bond	100.00000	1.47653	100.00000	1.47296				0.00	0	0.00
TN23		On 06/11/2023	Spot Bond	9.80500	107.84338	9.81500	107.75743				0.00	24,540,000,000	11,370,000,000.00
TN25		On 19/08/2025	Spot Bond	9.90500	101.50893	9.91000	101.45094				0.00	27,400,000,000	13,484,854,000.00
TN27		On 14/11/2027	Spot Bond	9.94500	94.36619	9.95000	94.30807				0.00	14,400,000,000	10,070,000,000.00
TN30		On 09/10/2030	Spot Bond	10.38000	103.91662	10.38500	103.84978				0.00	4,000,000,000	2,000,000,000.00
TN40		On 09/10/2040	Spot Bond	10.69000	103.59987	10.69500	103.52682				0.00	0	0.00
TNF16		On 10/06/2016	Spot Bond	0.00000	100.88055		100.86061				0.00	100,000,000	100,000,000.00
TNF18		On 22/08/2018	Spot Bond	0.00000	101.15450		101.13410				0.00	0	0.00
TORQ2		On 15/04/2022	Spot Bond	0.00000	101.45298		101.43187				0.00	0	0.00
TORQ3		On 15/04/2022	Spot Bond	0.00000	101.48930		101.46766				0.00	0	0.00
TORQ4		On 15/04/2022	Spot Bond	0.00000	101.49304		101.47135				0.00	0	0.00
TORQ5		On 15/04/2022	Spot Bond	0.00000	101.67231		101.64802				0.00	0	0.00
TORQ6		On 15/04/2022	Spot Bond	0.00000	102.04407		102.01437				0.00	0	0.00
TORQ7		On 15/08/2025	Spot Bond	0.00000	101.49120		101.46954				0.00	0	0.00
TPDA01/JIBAR		On 25/11/2020	Spot Bond	10.00000	111.13300	10.00000	111.10400				0.00	0	0.00
TPDA02		On 05/04/2017	Spot Bond	0.00000	100.36976		100.34925				0.00	0	0.00
TPDA03		On 05/04/2018	Spot Bond	0.00000	100.37705		100.35613				0.00	0	0.00
TPDA04		On 10/04/2016	Spot Bond	0.00000	100.27022		100.25071				0.00	0	0.00
TPDA05		On 10/04/2019	Spot Bond	0.00000	99.97082		99.94987				0.00	0	0.00
TR30		On 31/12/2099	Spot Bond	10.00000	99.81278	10.00000	99.78606				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	
TR31	On 31/12/2099	Spot Bond			9.75000	99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000	9.82088		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000	100.77714			100.75691			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.82420			100.80273			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond			100.00000	8.42441		100.00000	8.40400			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond			100.00000	8.97513		100.00000	8.95338			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.85032			100.82817			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond			100.00000	9.30555		100.00000	9.28301			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.85553			100.83326			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond			100.00000	9.58091		100.00000	9.55770			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	101.00143			100.97534			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond			100.00000	12.94029		100.00000	12.90894			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	101.32245			101.28795			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond			100.00000	16.63009		100.00000	16.58981			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	11.70885		100.00000	11.68048			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	99.76006			99.74160			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000	99.49568			99.47700			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000	99.23174			99.21300			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond			0.00000	104.97988			104.94127			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond			0.00000	103.77686			103.73871			0.00	0	5,000,000,000.00
TSP178	On 29/10/2015	Spot Bond			0.00000	98.17849			98.15972			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond			0.00000	97.68453			97.66601			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond			0.00000	97.37724			97.35837			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
TSP181	On 21/01/2016	Spot Bond		0.00000	96.67022			96.65182			0	19,000,000,000.00
TSP183	On 04/02/2016	Spot Bond		0.00000	96.44152			96.42327			0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	96.10859			96.08997			0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	95.79664			95.77779			0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	95.44213			95.42290			0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	95.17295			95.15371			0	0.00
TSP189	On 12/11/2015	Spot Bond		0.00000	97.98565			97.96751			0	0.00
TSP190	On 12/05/2016	Spot Bond		0.00000	94.41371			94.39465			0	0.00
TSP191	On 26/05/2016	Spot Bond		0.00000	94.09074			94.07149			0	0.00
TSP192	On 09/06/2016	Spot Bond		0.00000	93.75136			93.73189			0	0.00
TSP193	On 23/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
TSP194	On 14/01/2016	Spot Bond		0.00000	96.86106			96.84302			0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.12858		100.00000	15.09192			0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	103.20438			103.18575			0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.58680			100.56817			0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.14756			100.12909			0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	101.69386			101.67603			0	0.00
TWC097	On 27/07/2015	Spot Bond		0.00000	101.64264			101.62479			0	0.00
TWC098	On 06/11/2015	Spot Bond		0.00000	101.37510			101.35616			0	0.00
TWC099	On 18/08/2015	Spot Bond		0.00000	101.20692			101.18890			0	0.00
TWC100	On 21/08/2015	Spot Bond		0.00000	101.07260			101.05473			0	0.00
TWC101	On 26/08/2015	Spot Bond		0.00000	100.93785			100.91982			0	0.00
TWC102	On 24/08/2015	Spot Bond		0.00000	101.04479			101.02678			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest
TWC103	On 25/11/2015	Spot Bond		0.00000	101.09053			101.07170			0	0.00
TWC105	On 12/10/2015	Spot Bond		0.00000	100.25346			100.23535			0	0.00
TWC106	On 14/10/2015	Spot Bond		0.00000	100.19915			100.18104			0	0.00
TWC107	On 10/01/2016	Spot Bond		0.00000	100.18458			100.16610			0	0.00
TWC108	On 16/10/2015	Spot Bond		0.00000	100.16294			100.14483			0	0.00
TWC109	On 19/10/2015	Spot Bond		0.00000	100.14483			100.12673			0	0.00
TWC110	On 22/01/2016	Spot Bond	100.00000	0.00000			100.00000	0.00000			0	0.00
TWCJ19	On 26/08/2015	Spot Bond		0.00000	101.03758			101.01762			0	0.00
TWCJ20	On 14/10/2015	Spot Bond		0.00000	100.22024			100.20022			0	0.00
TWCM19	On 26/08/2015	Spot Bond		0.00000	100.95495			100.93658			0	0.00
TWCM20	On 14/10/2015	Spot Bond		0.00000	100.20125			100.18296			0	0.00
UG21	On 02/03/2021	Spot Bond		9.20000	110.62591		9.20500	110.57645			0	4,300,000.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.45671		100.00000	7.44194			0	0.00
VJA02U	On 20/04/2023	Spot Bond	100.00000		8.50879		100.00000	8.48222			0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.28560		100.00000	7.27117			0	0.00
VJB02U	On 20/04/2023	Spot Bond	100.00000		8.41172		100.00000	8.38545			0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	103.50497			103.48539			0	0.00
VKC07	On 04/09/2015	Spot Bond		0.00000	101.46581			101.44600			0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	102.35816			102.33834			0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.57315			100.55314			0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.62614			101.60507			0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.62831			101.60721			0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Contracts Traded	Open Interest	
VKE04	On 28/03/2016	Spot Bond	0.00000		100.51586			100.49516			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.52944			100.50819			0.00	0	0.00
VKE06	On 08/05/2018	Spot Bond	0.00000		101.60097			101.58024			0.00	0	0.00
VKE07	On 08/06/2020	Spot Bond	0.00000		100.96823			100.94685			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.00377	100.00000		6.98990			0.00	0	0.00
VPA02U	On 20/04/2023	Spot Bond	100.00000		8.14785	100.00000		8.12242			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.83265	100.00000		6.81912			0.00	0	0.00
VPB02U	On 20/04/2023	Spot Bond	100.00000		8.05079	100.00000		8.02565			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00035	100.00000		0.00035			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.13000		106.20211		7.13000	106.18190			0.00	17,800,000,000	8,900,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000		241.33517		1.30000	241.25814			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63000		103.69308		7.63500	103.66337			0.00	4,600,000,000	5,200,000,000.00
WSP3	On 28/05/2019	Spot Bond	8.00500		104.61332		8.01000	104.57439			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.28500		104.18096		8.29000	104.13800			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.50000		103.64033		8.50500	103.59388			0.00	5,400,000,000	2,900,000,000.00
Z020	On 19/10/2015	Spot Bond	5.87500		98.61900		5.88000	98.60217			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.39500		73.79489		7.40000	73.76544			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		44.78526		100.00000	44.70029			0.00	0	0.00
Total for j-Bonds :											0.00	'6,855,526,300	2285601140700.00
Grand Total:											0.00	'6,855,564,728	2285604368270.00